

FIG. 1

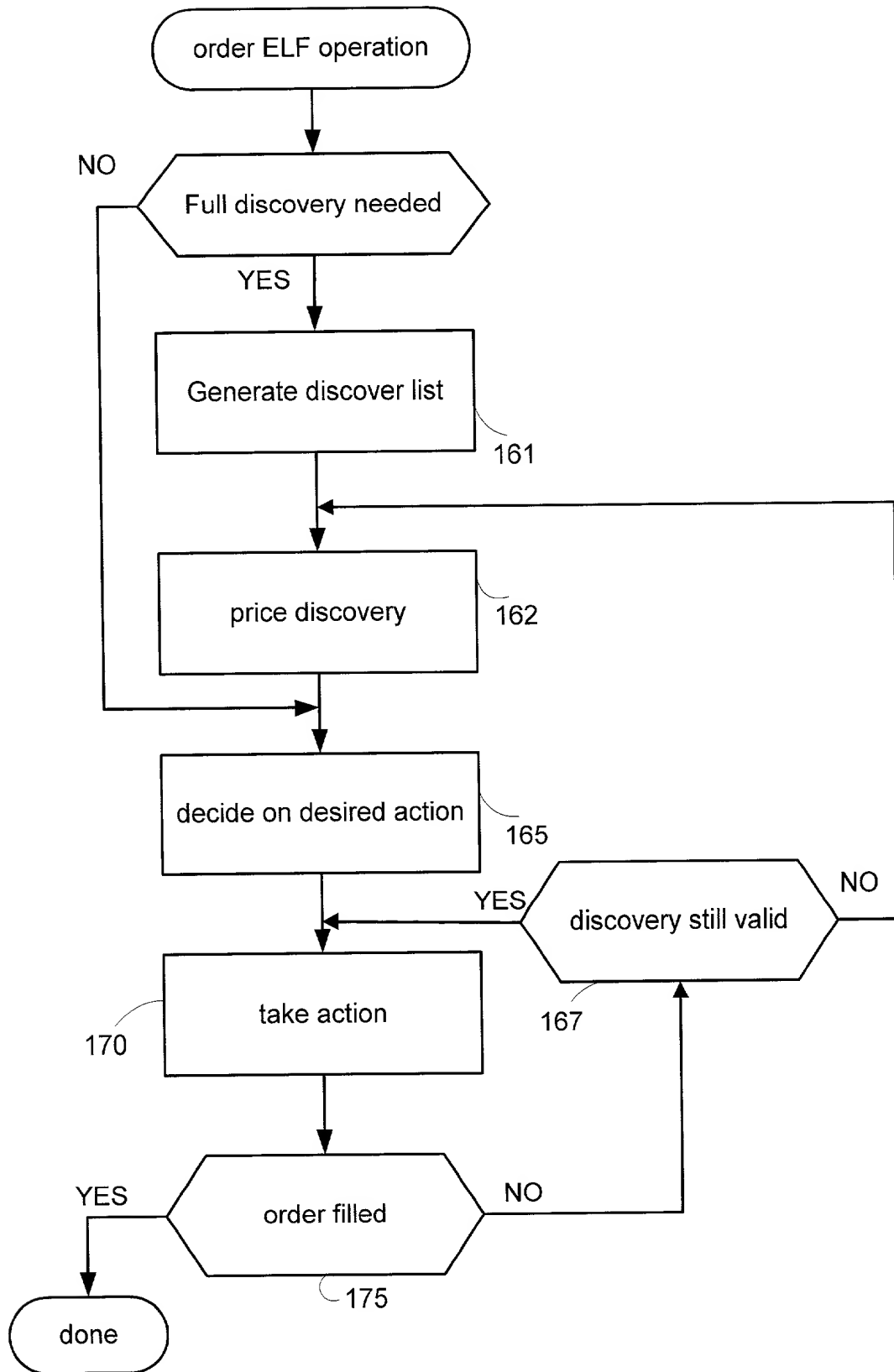


FIG. 2

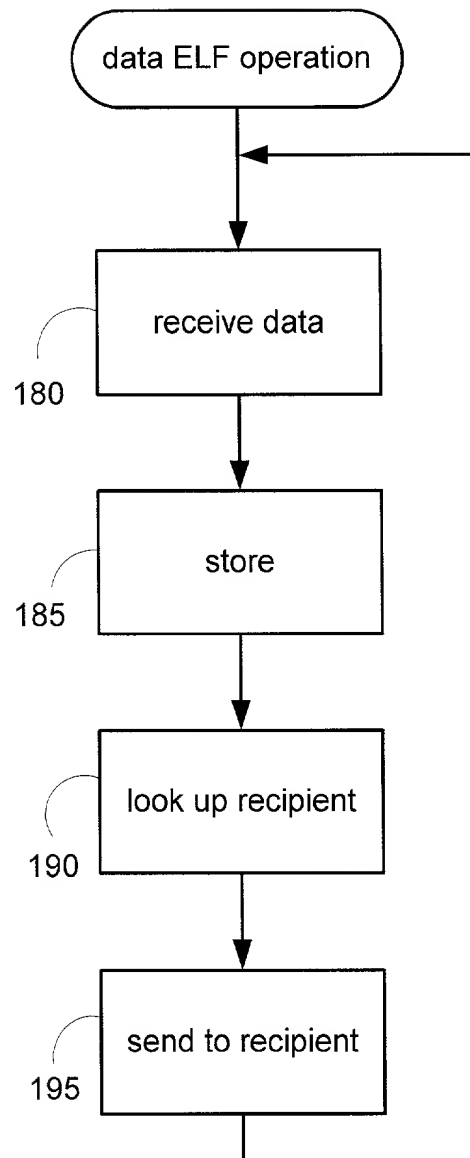


FIG. 3

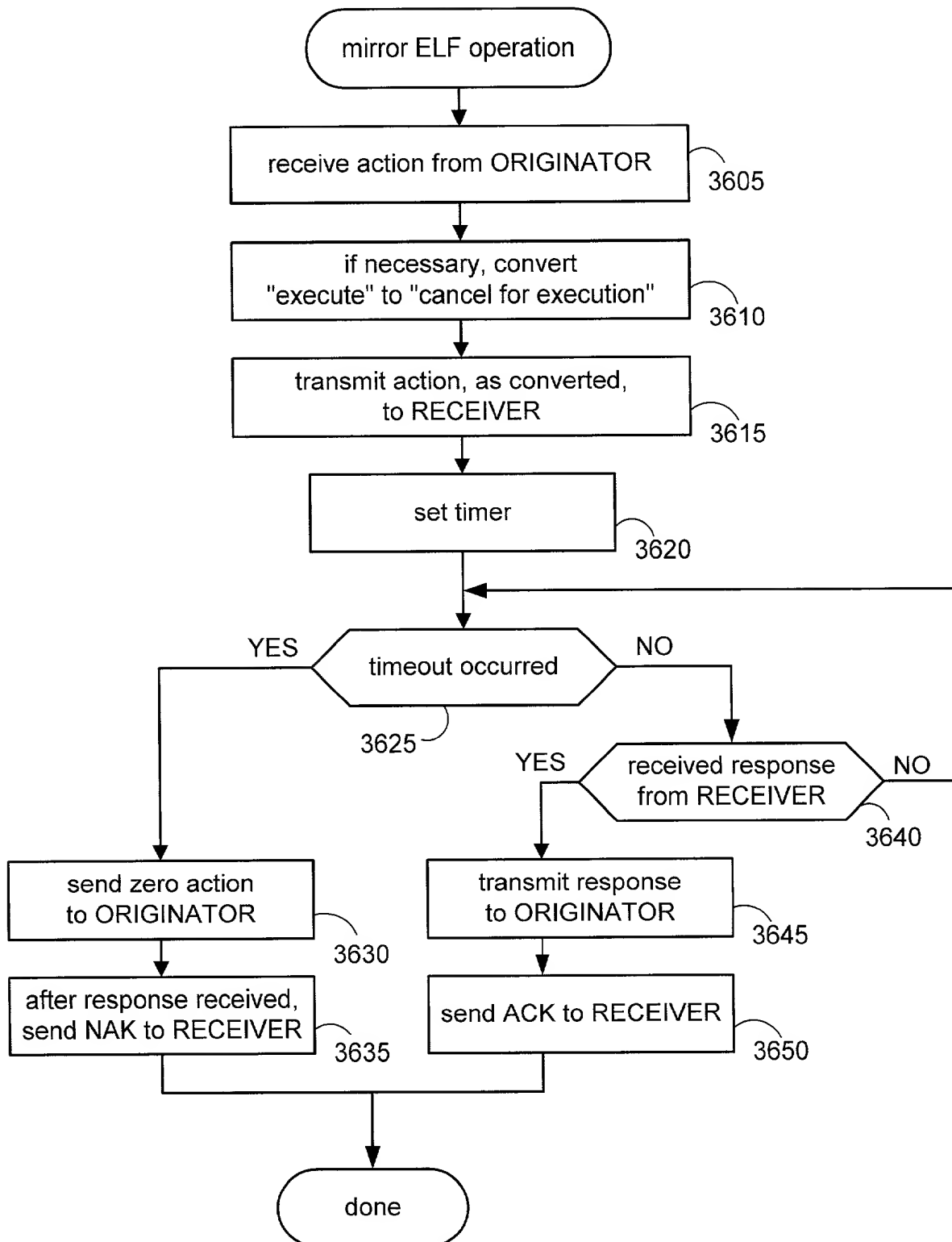


FIG. 4

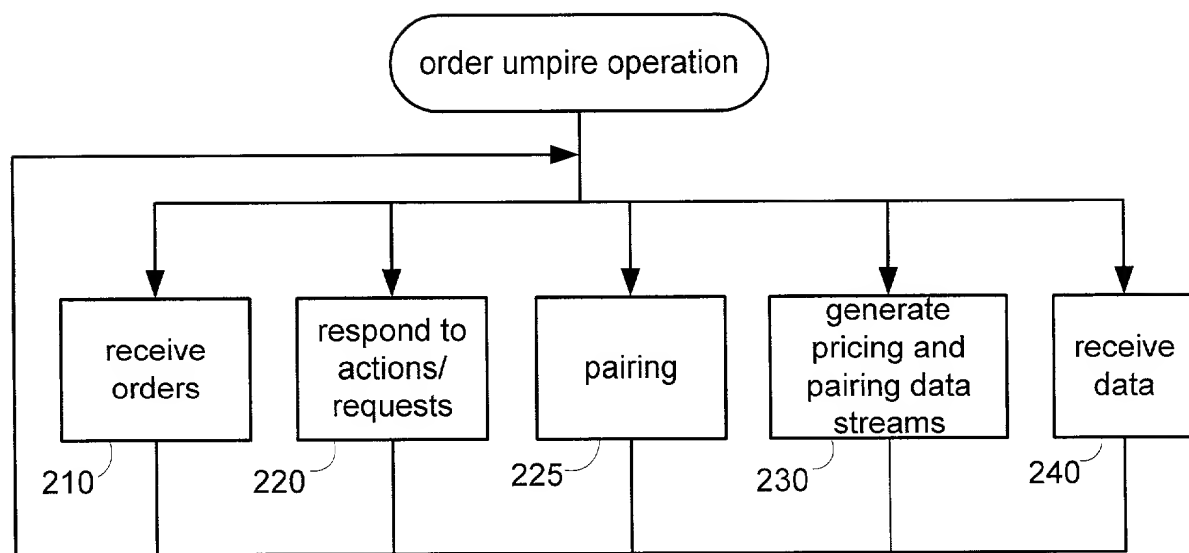


FIG. 5

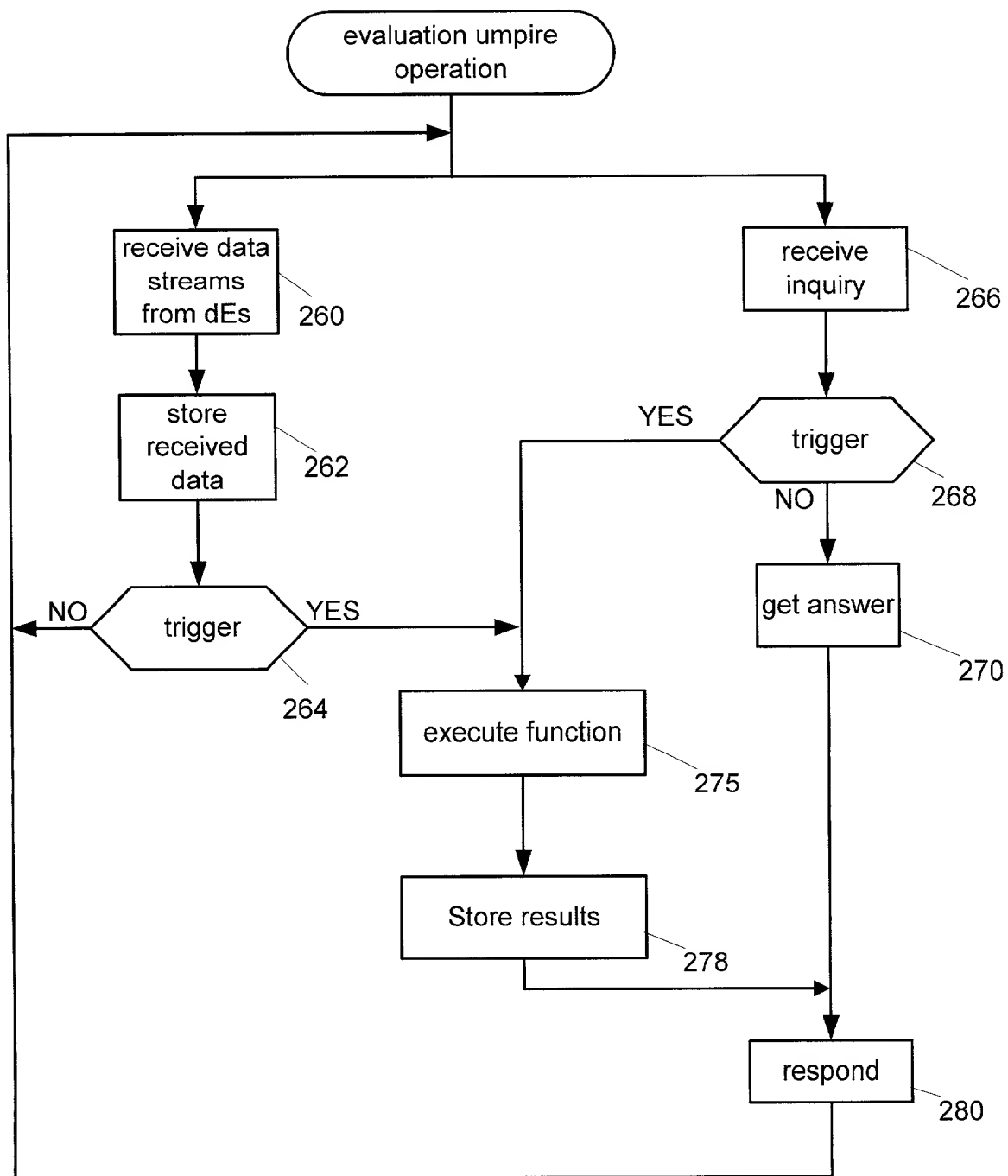


FIG. 6

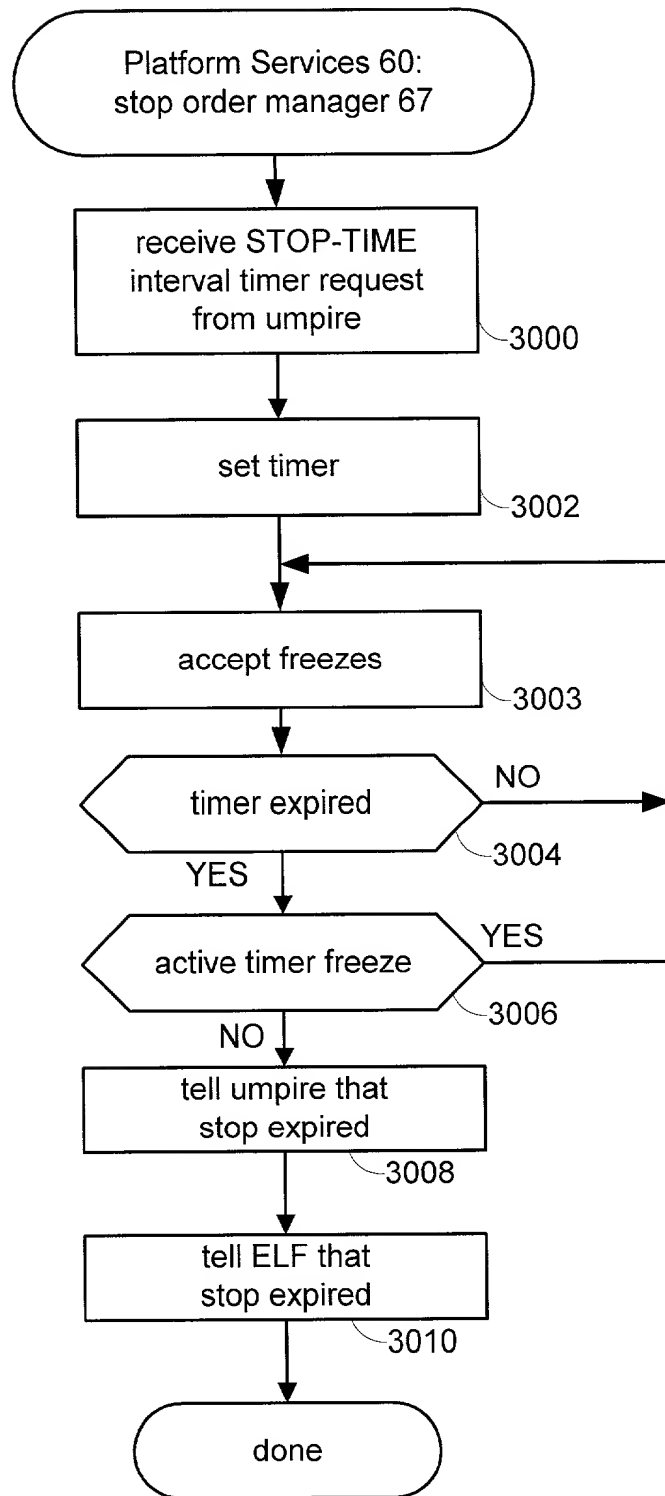


FIG. 7

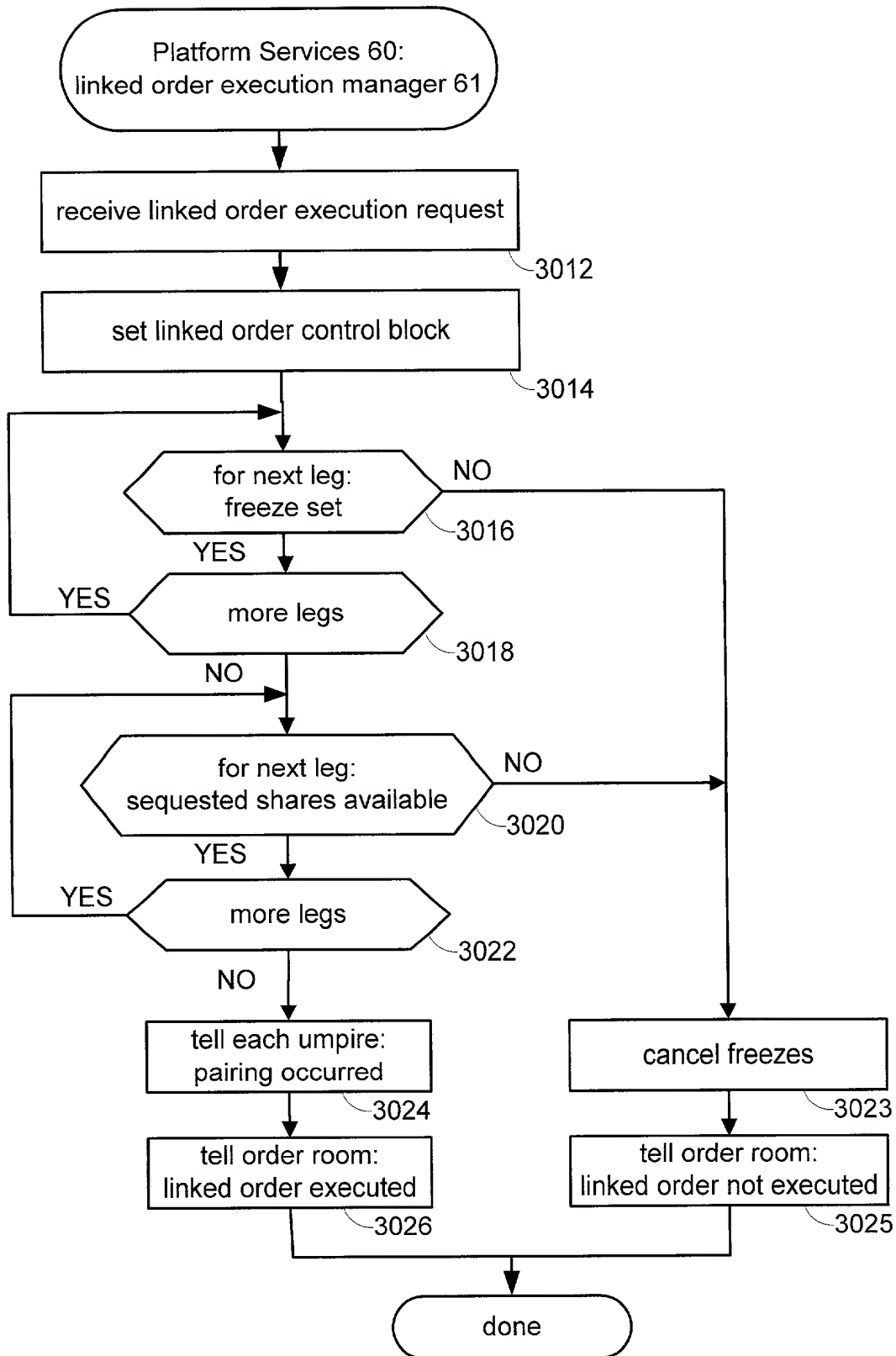


FIG. 8

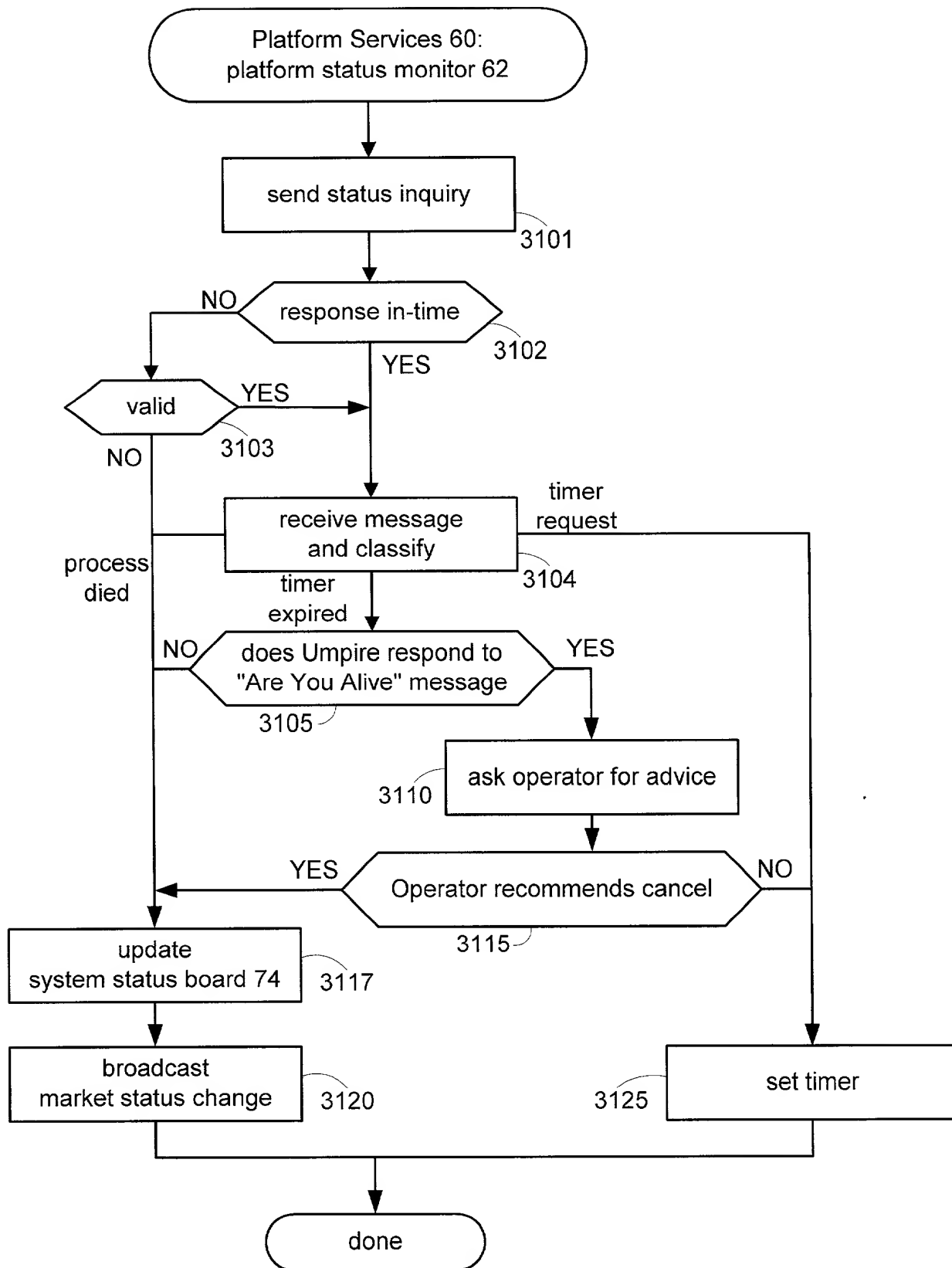


FIG. 9

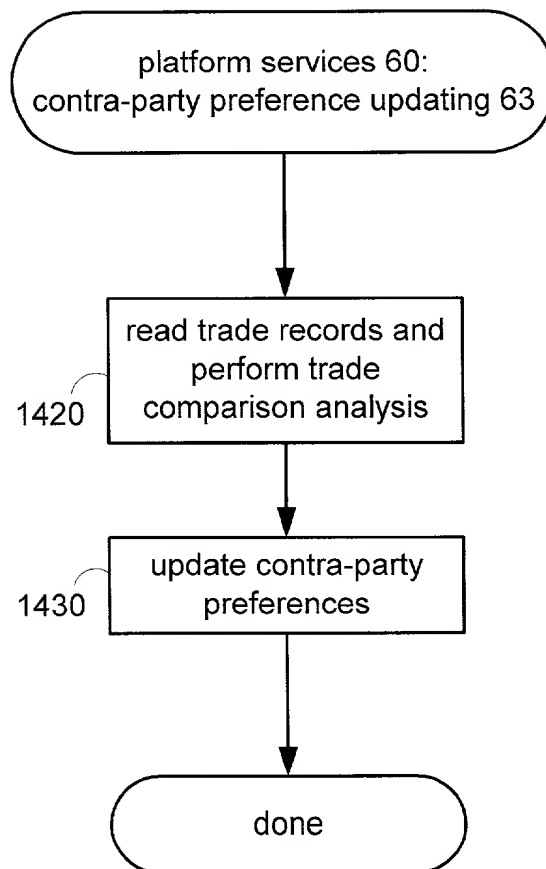


FIG. 10

74

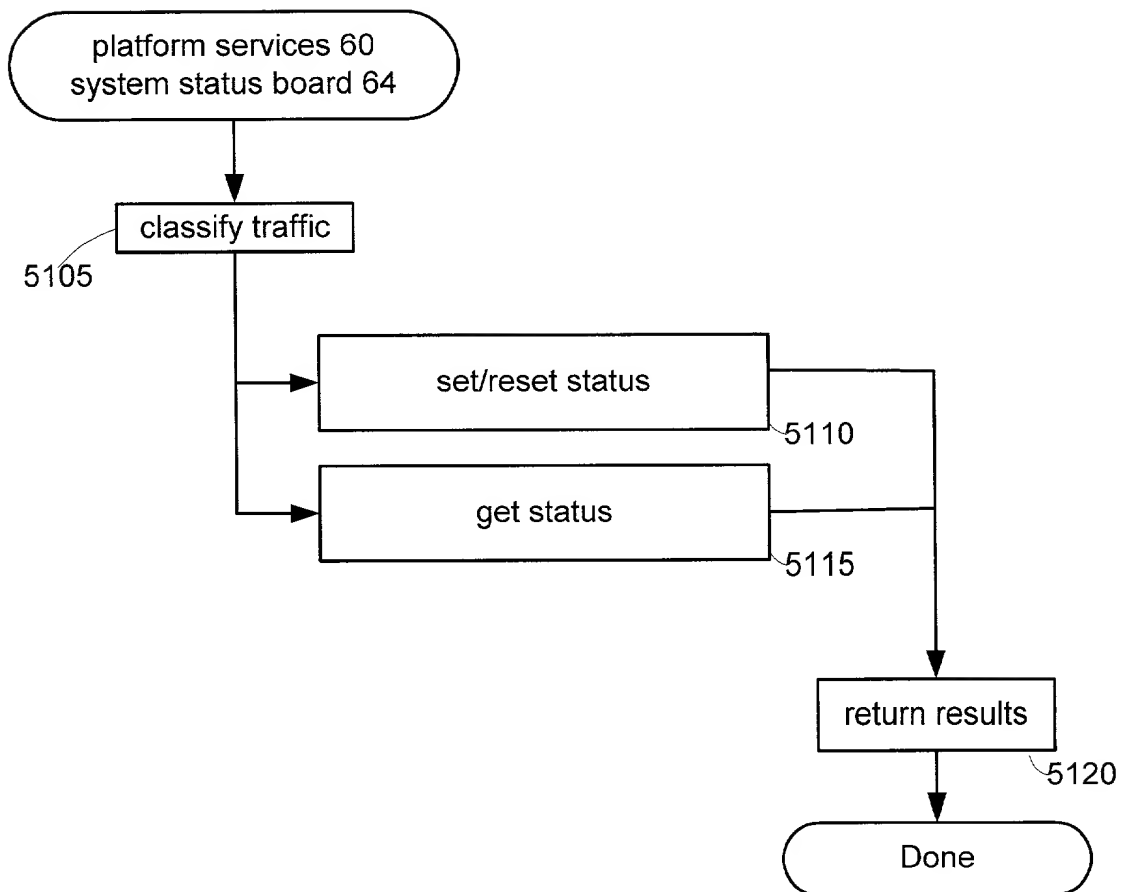


FIG. 12

Order Fields

Symbol Side Price Size Umpire

Orders

1

2

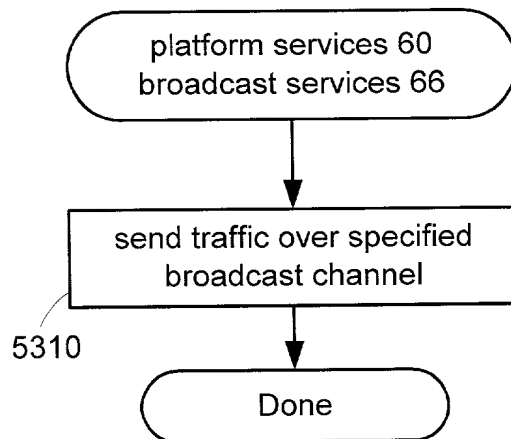
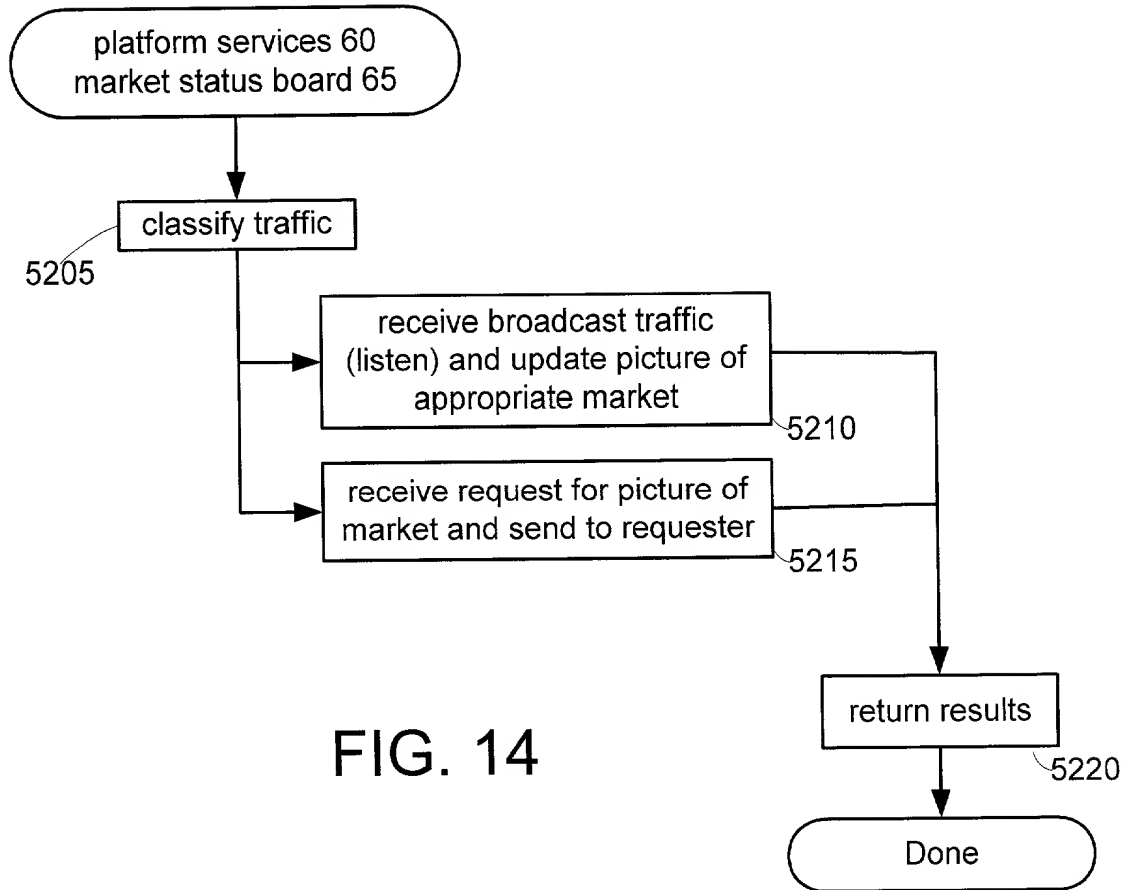
3

4

5

75

FIG. 13



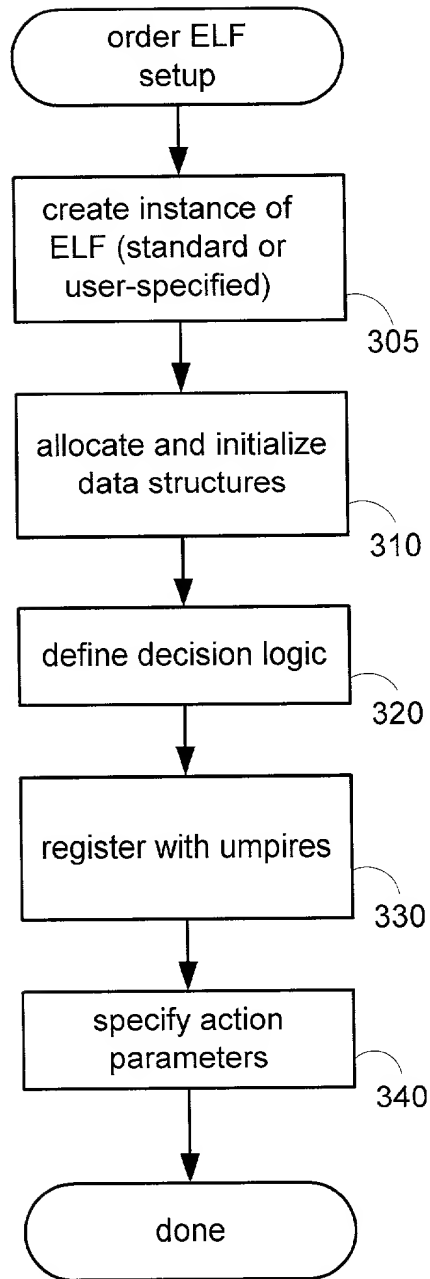


FIG. 16

110

sections	S-1	S-2	S-3		S-s
holding tanks	H-1	H-2	H-3		H-h
orders waiting in holding tanks	order-1				
	order-2				
	order-n				

FIG. 17

condition cells					action cells				

FIG. 18

name of symbol	type	attributes	default value	value

150

FIG. 19

umpire 342
umpire 30
.
.
.
umpire 154

130

FIG. 20

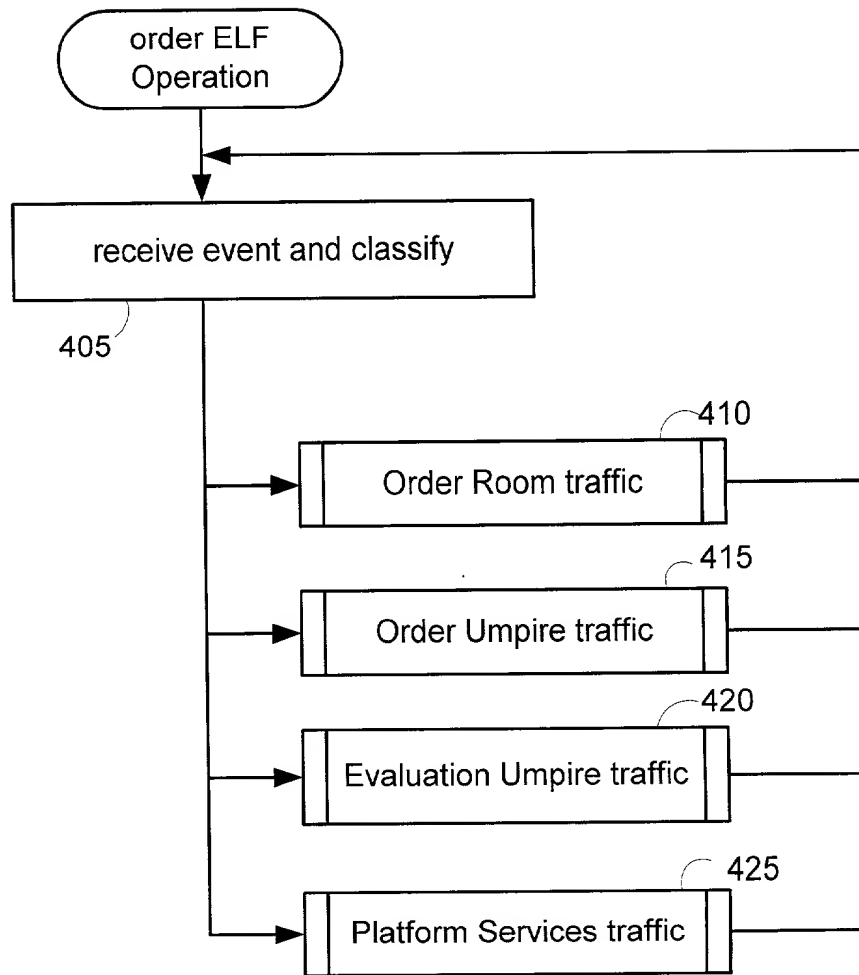


FIG. 21

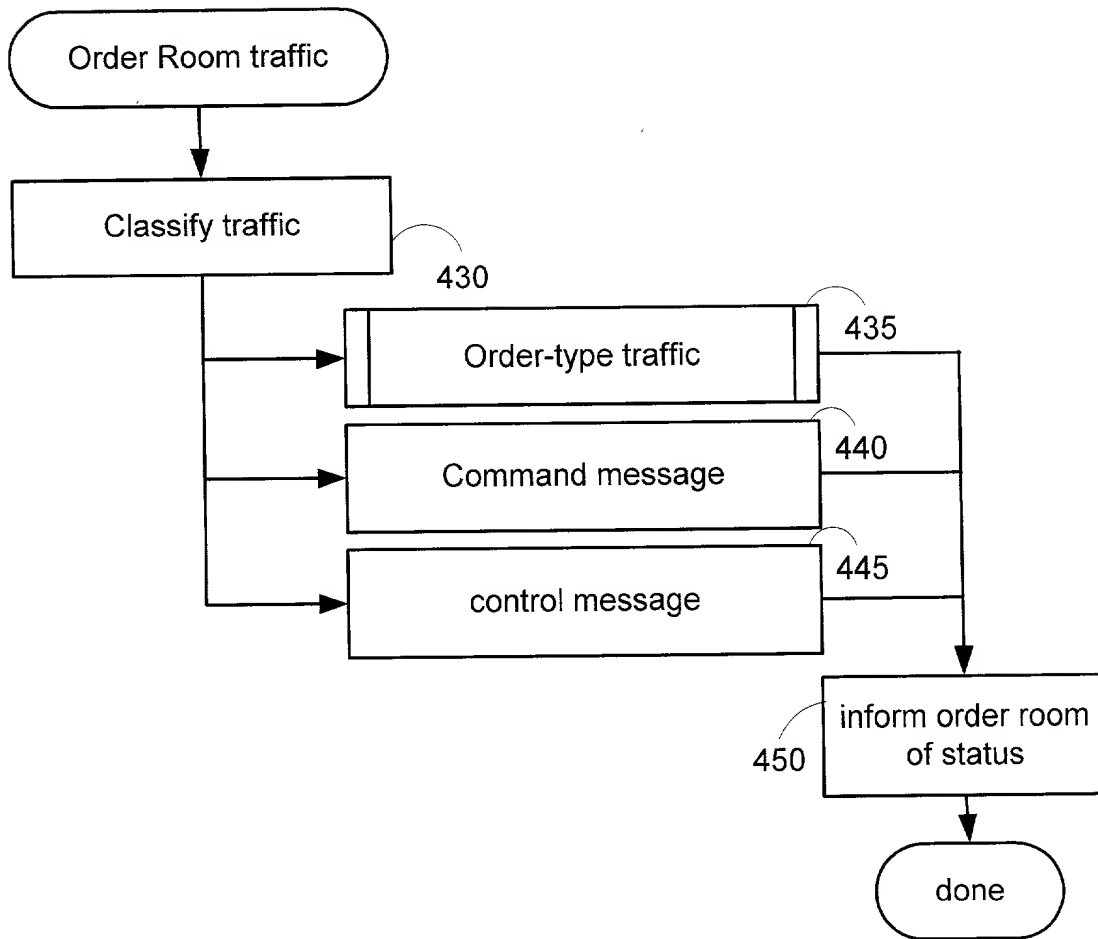


FIG. 22

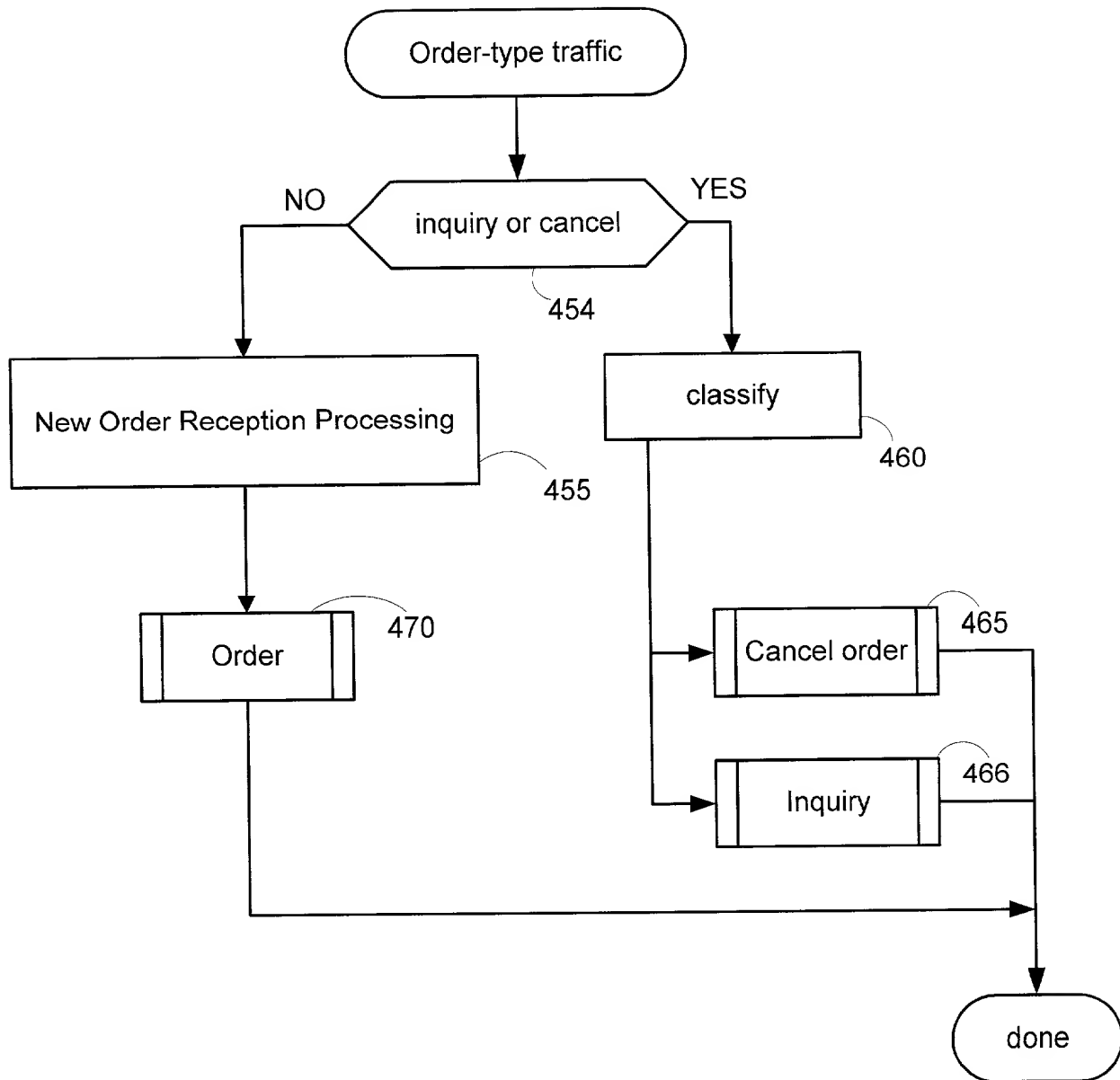


FIG. 23

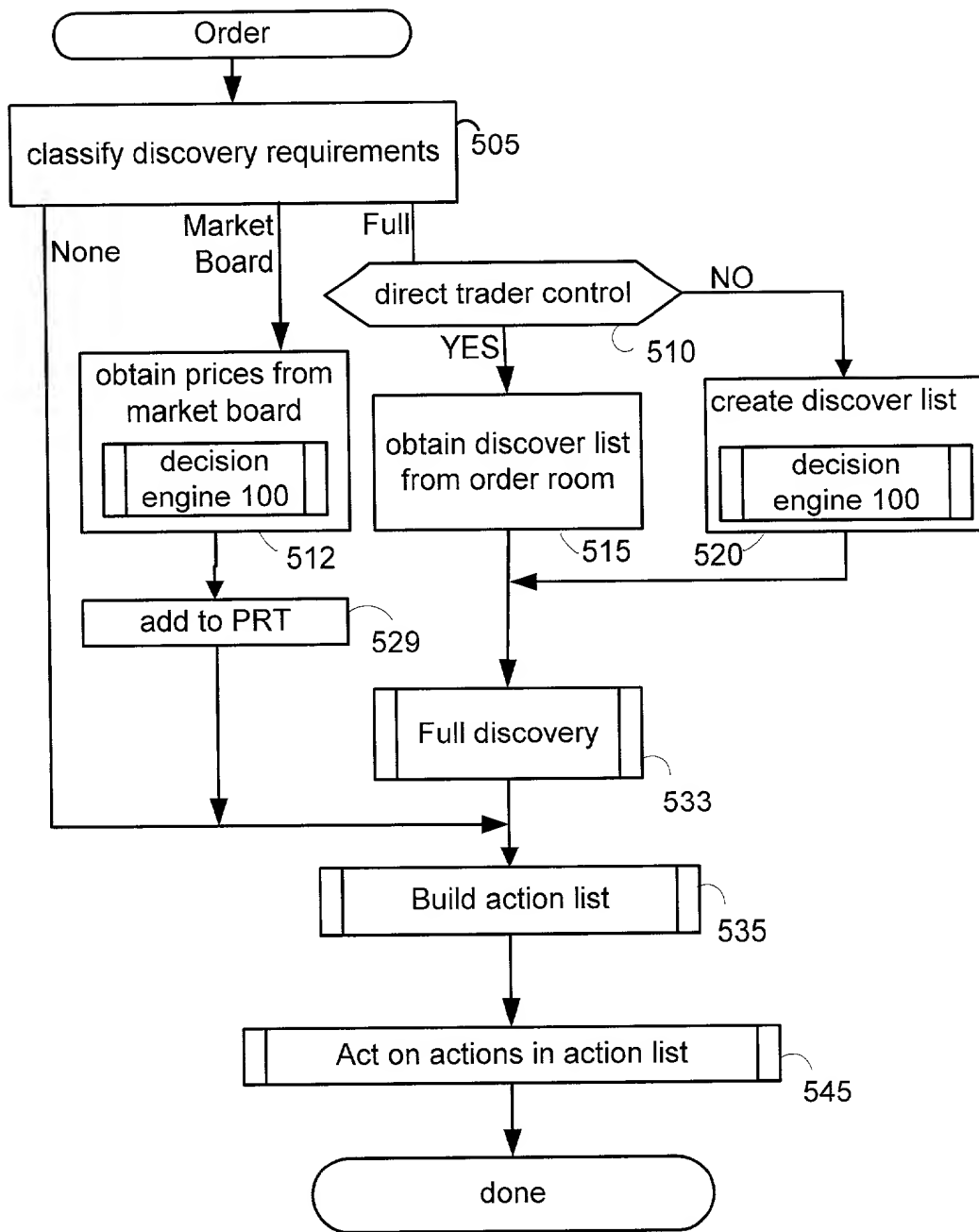


FIG. 24

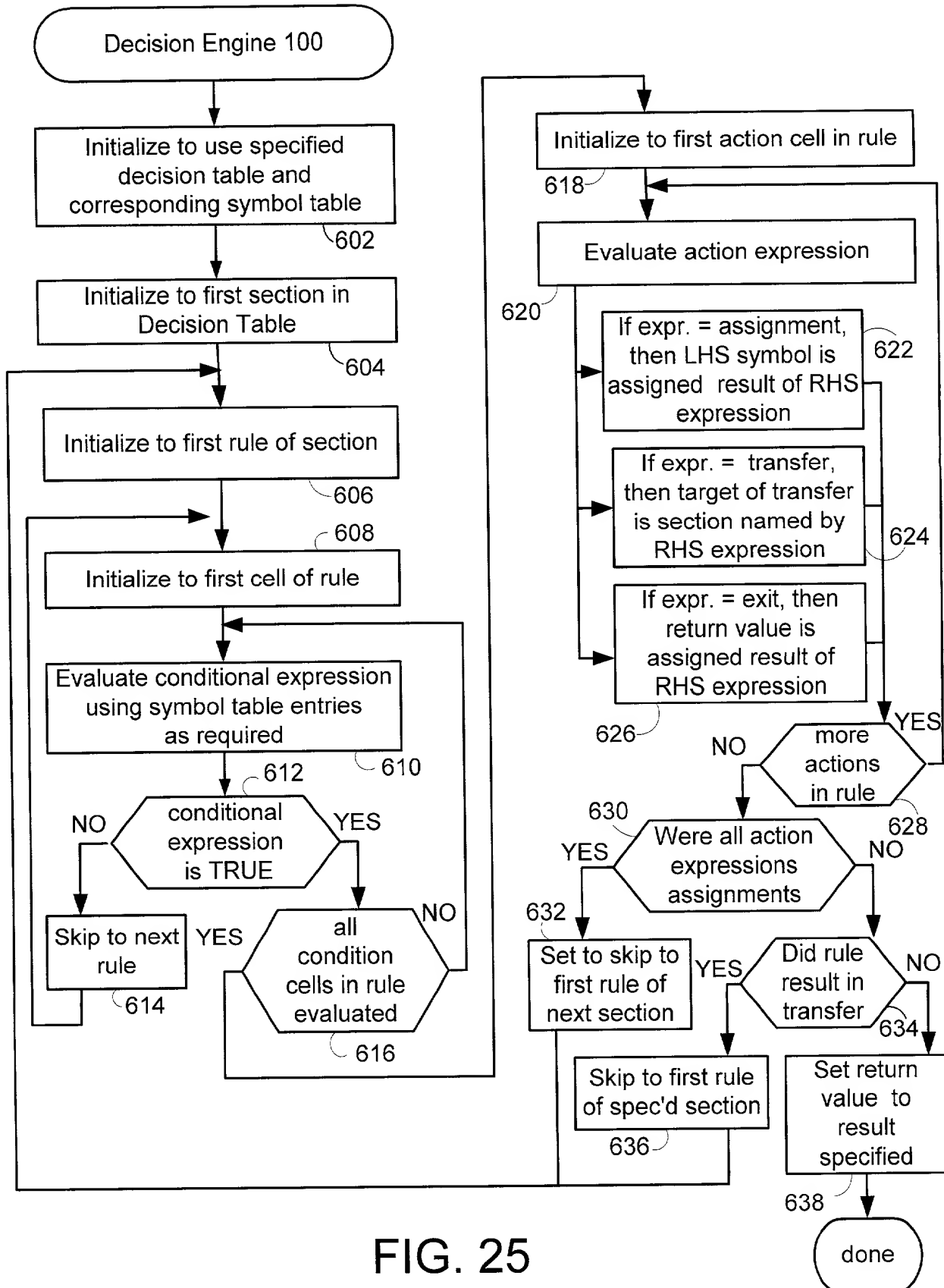


FIG. 25

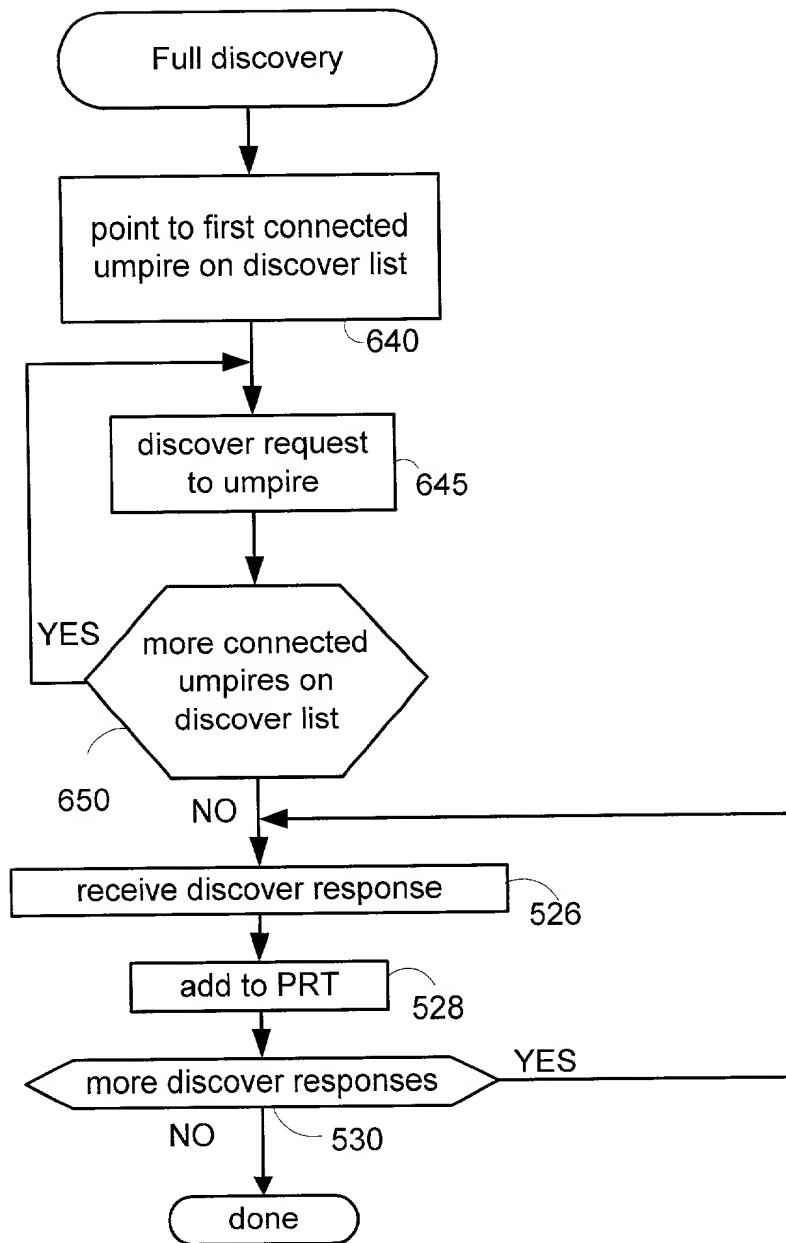


FIG. 26

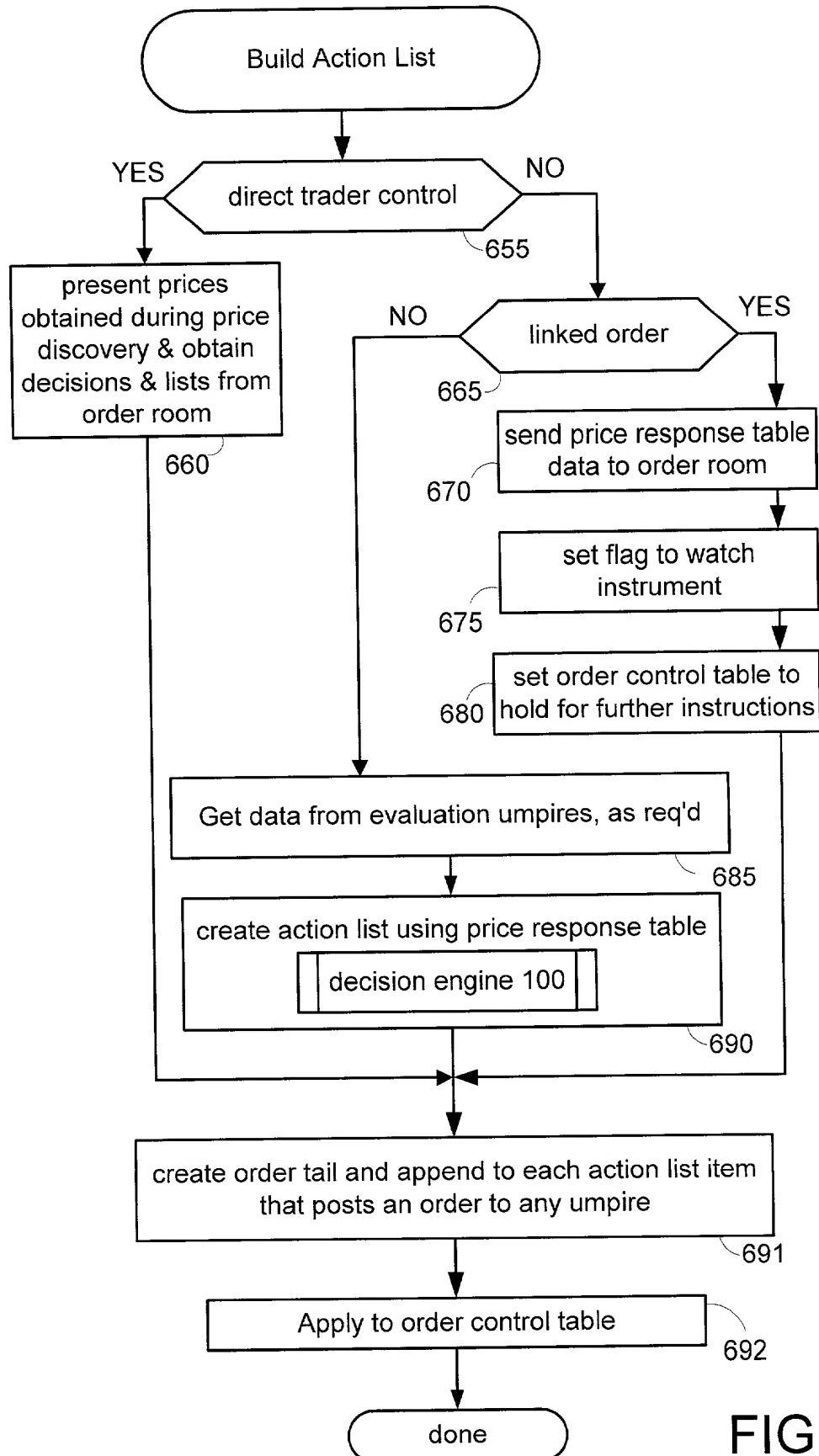


FIG. 27

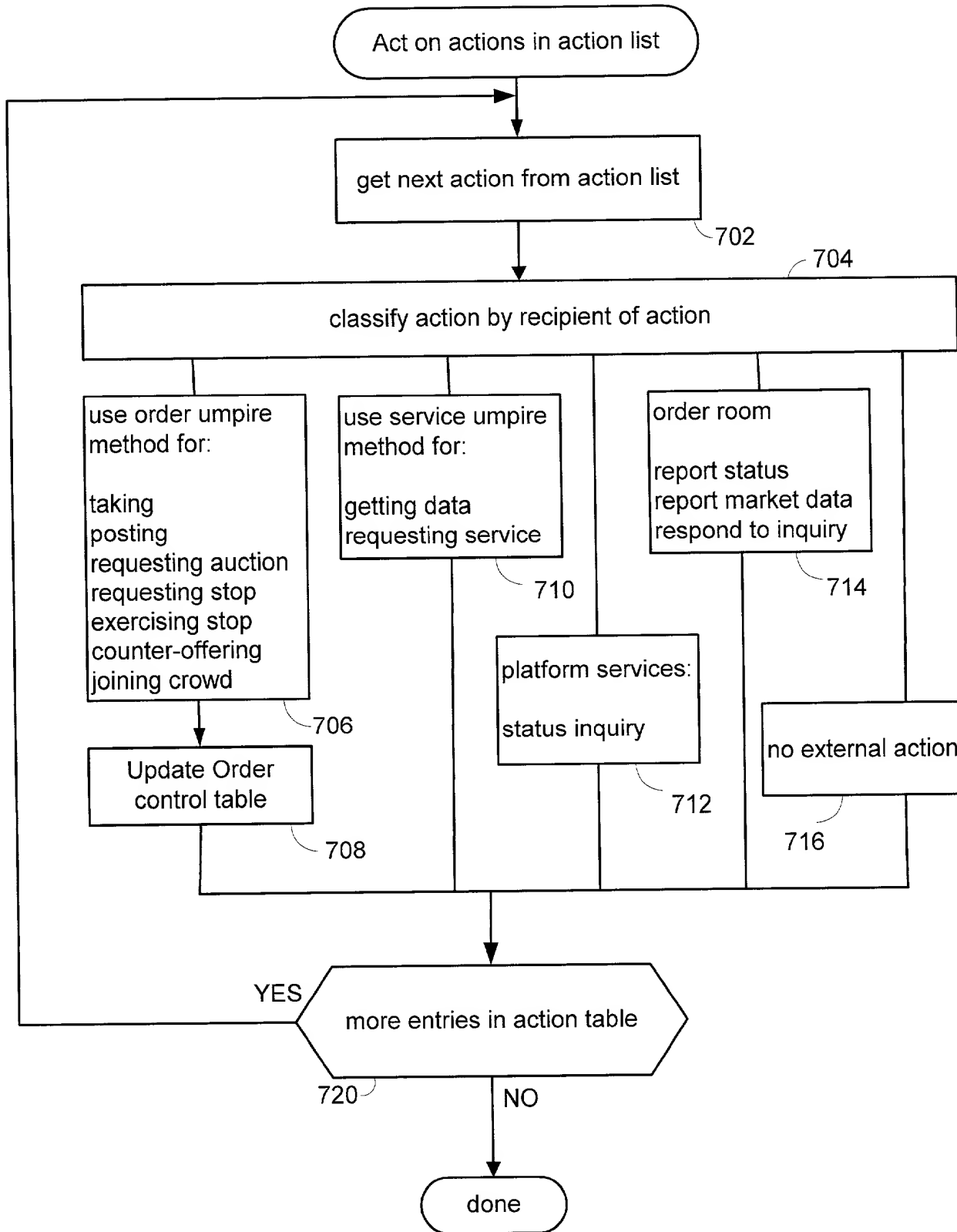


FIG. 28

FIG. 29A

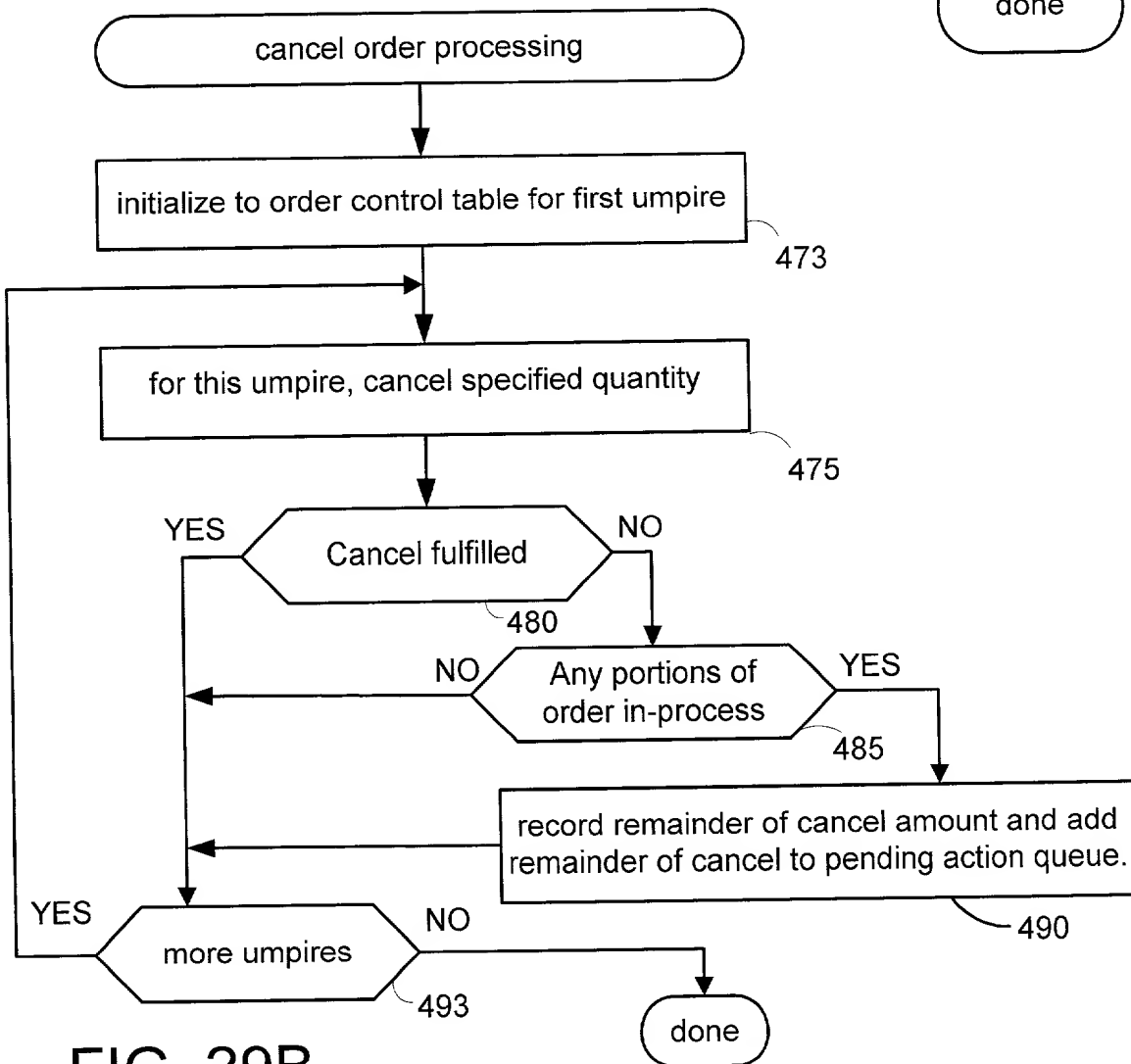
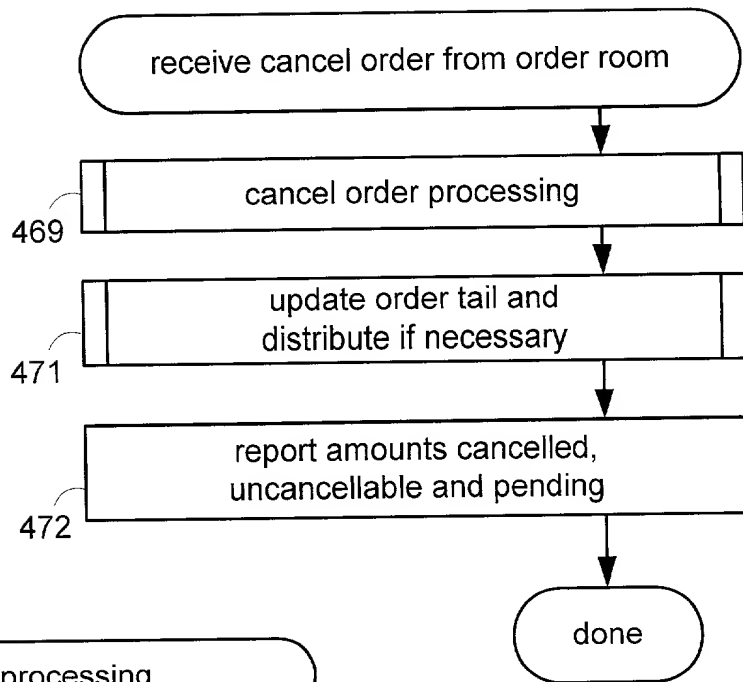


FIG. 29B

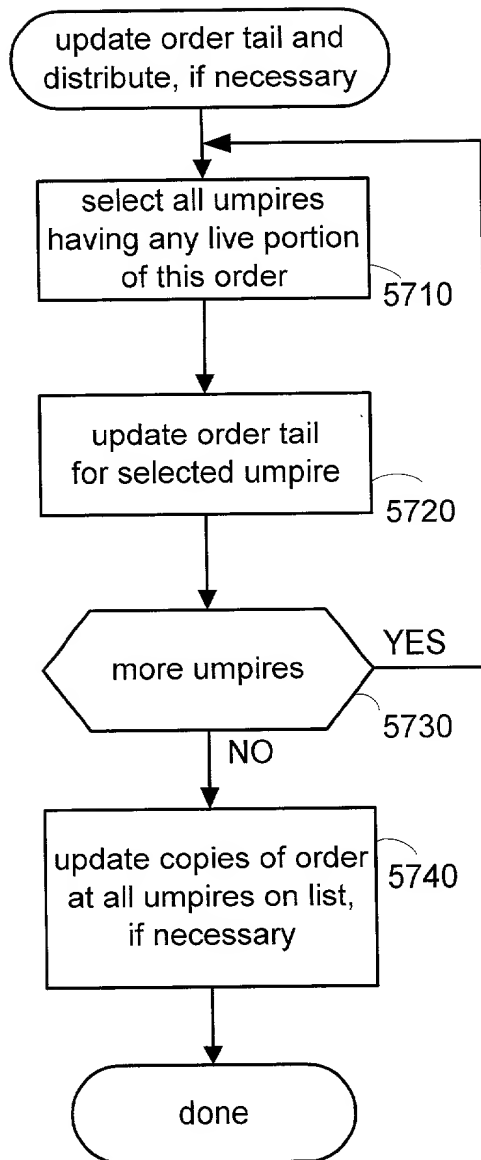


FIG. 30

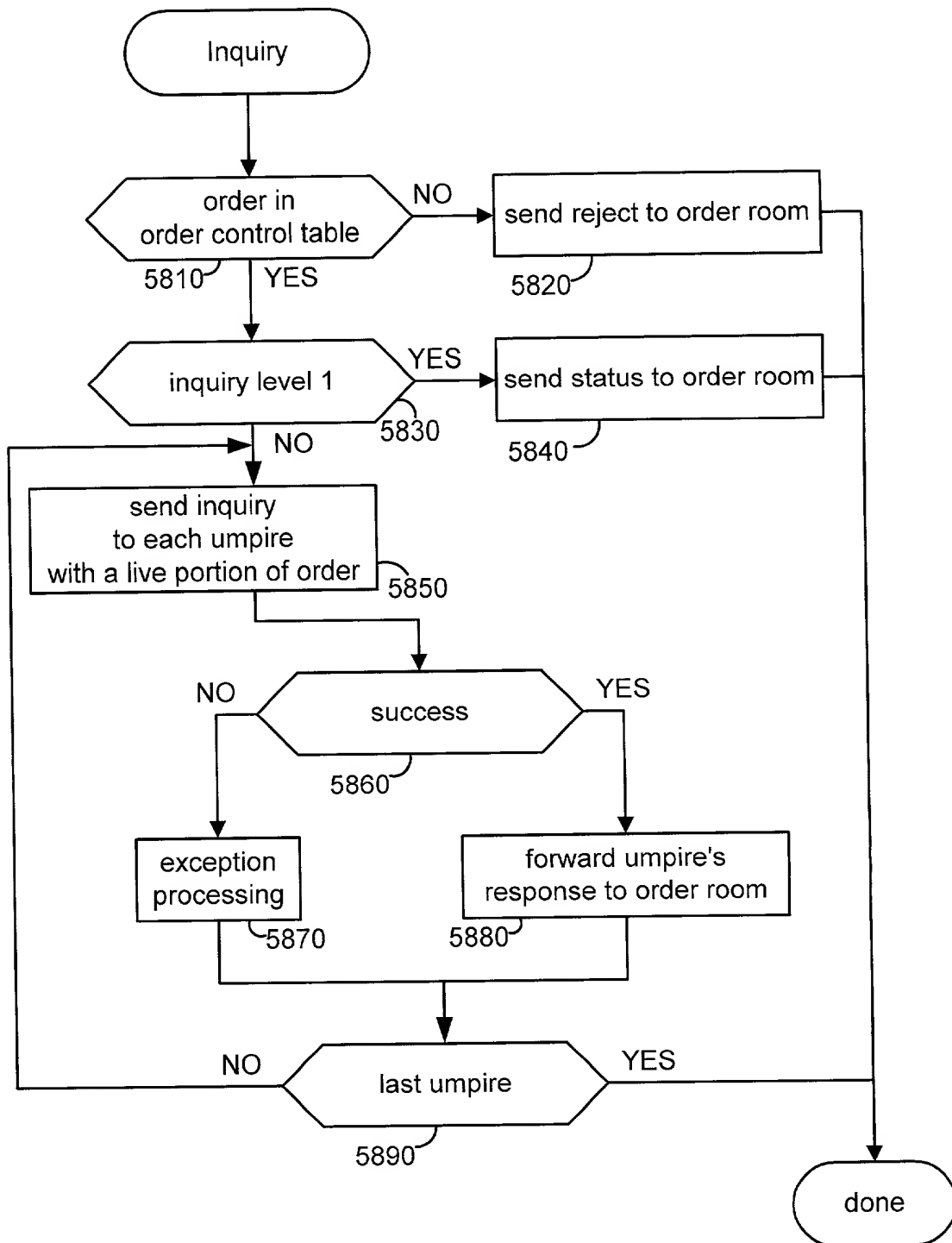


FIG. 31

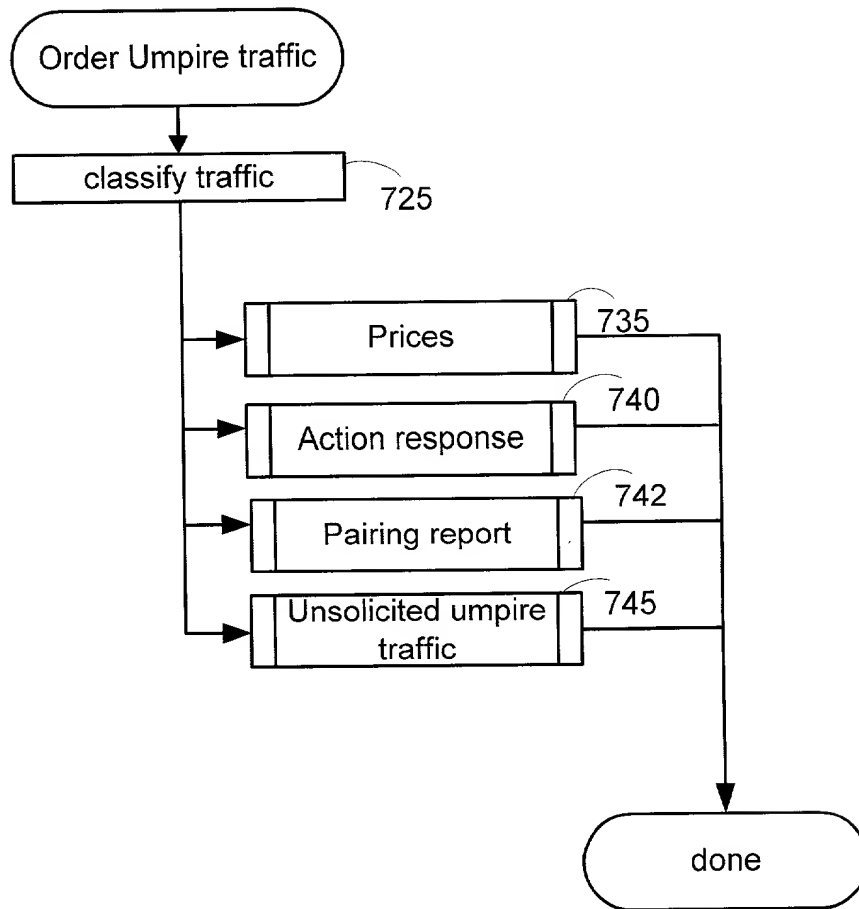


FIG. 32

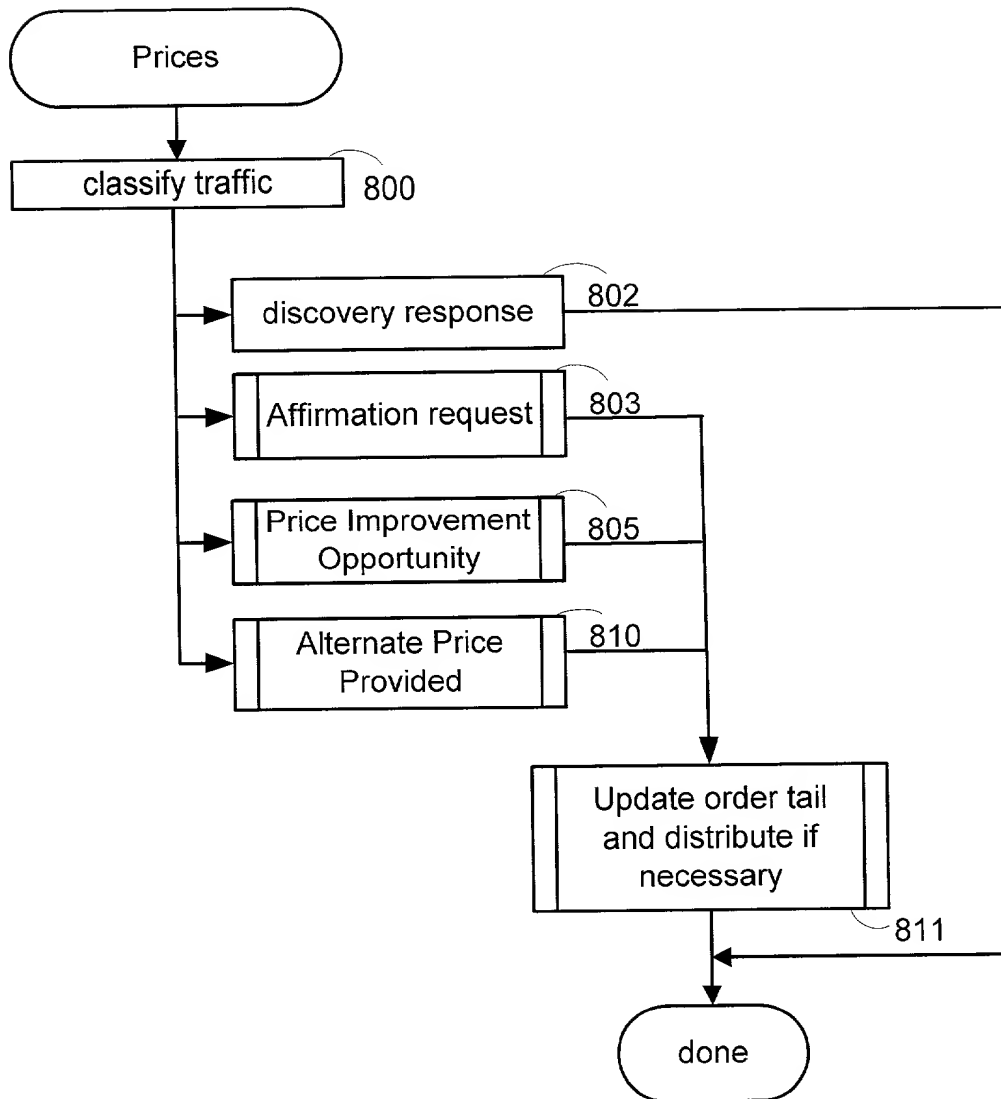


FIG. 33

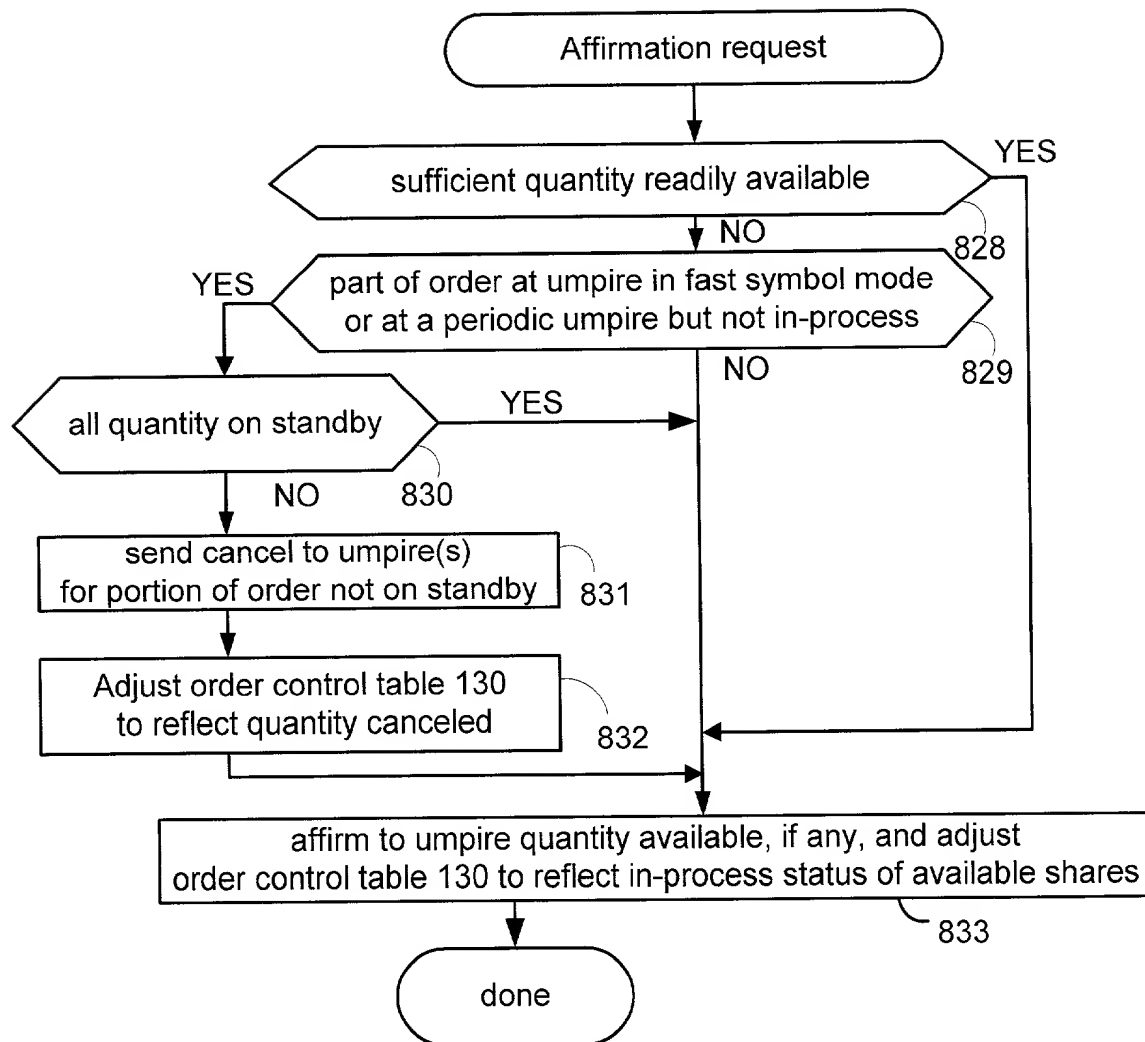


FIG. 34

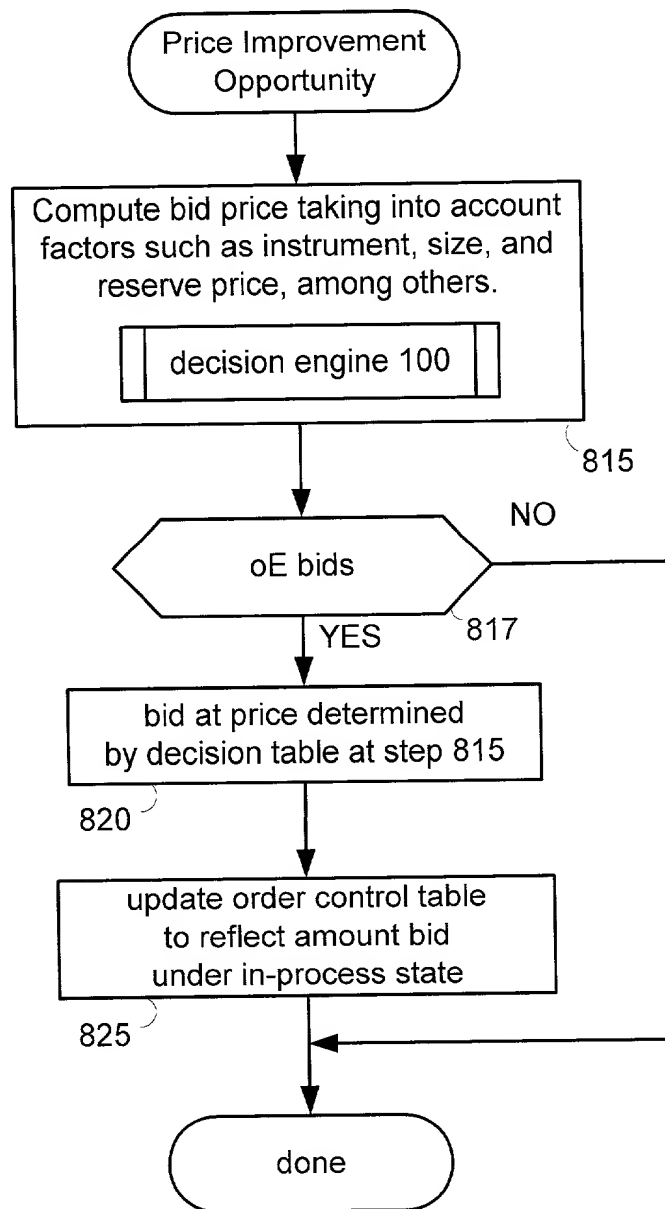


FIG. 35

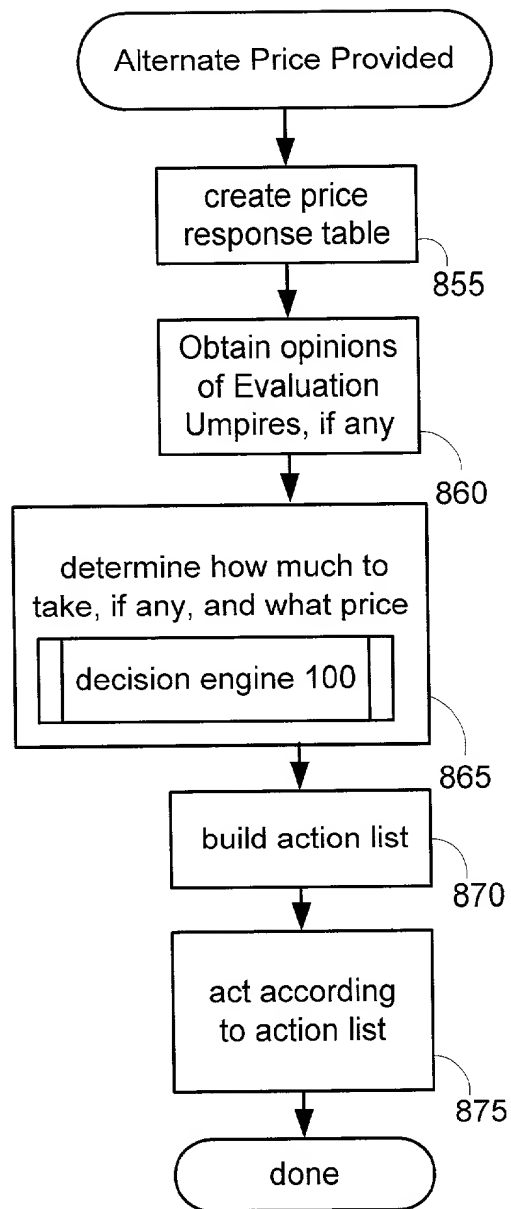


FIG. 36

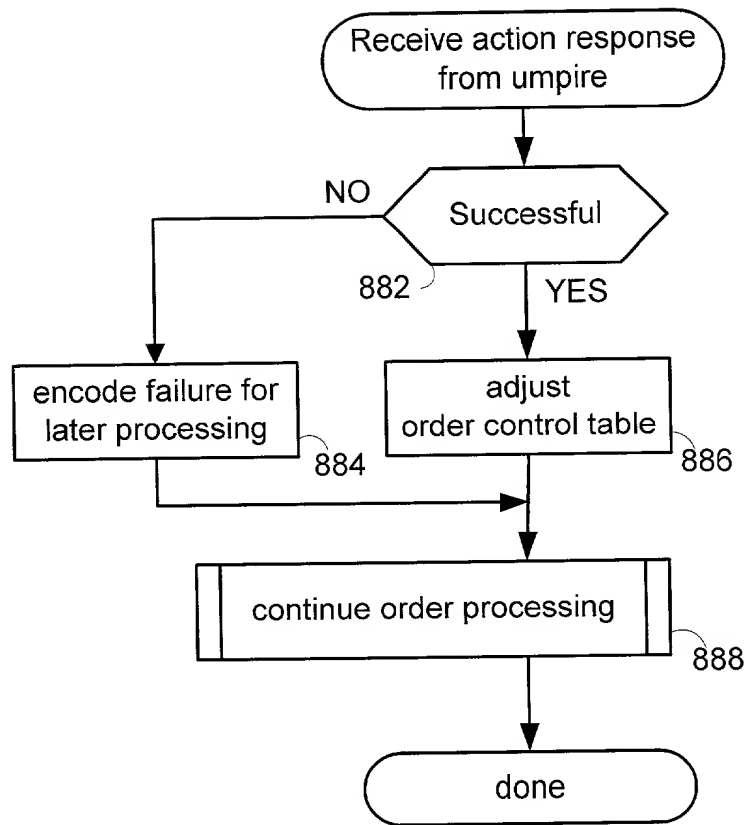


FIG. 37

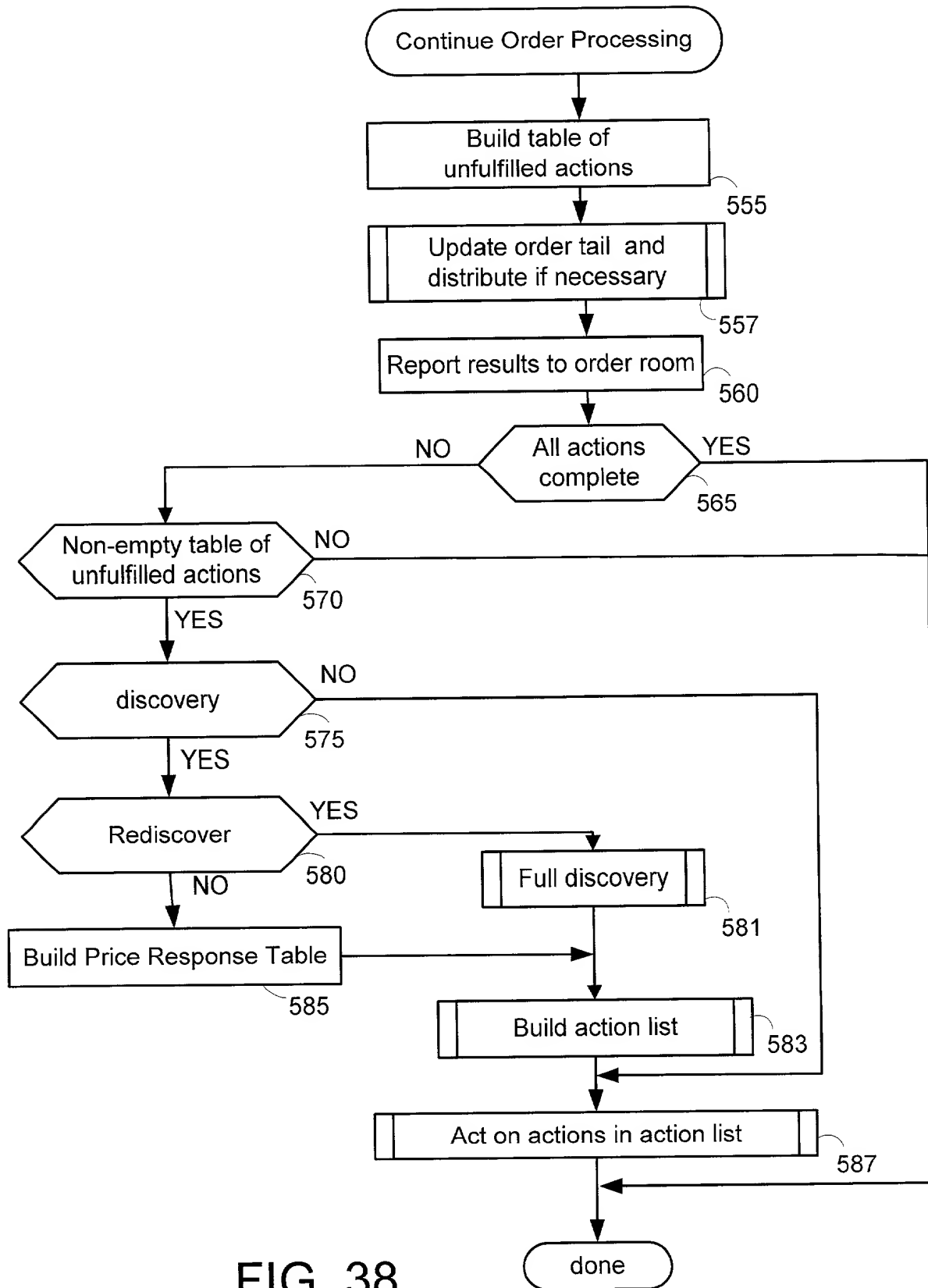


FIG. 38

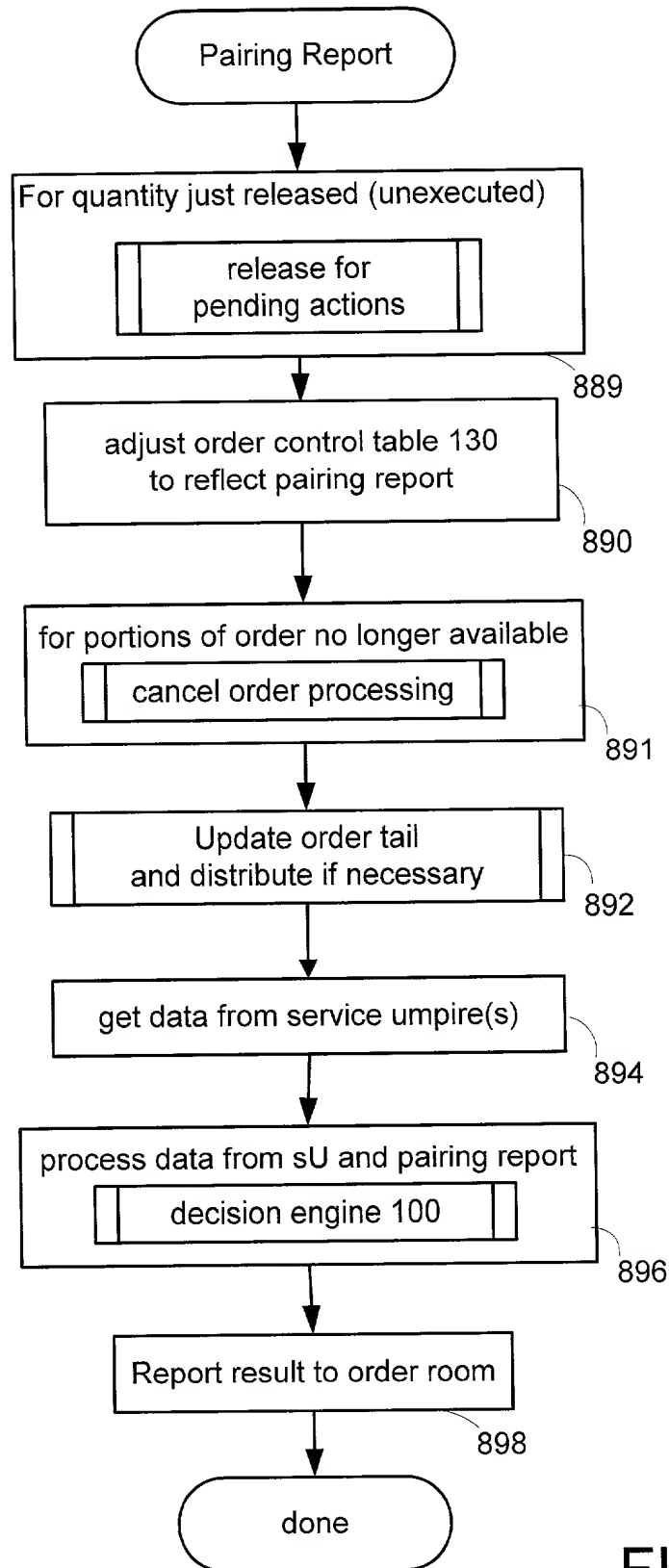


FIG. 39

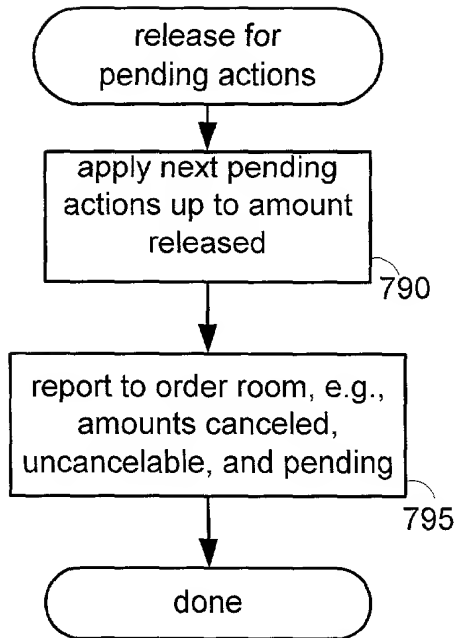


FIG. 40

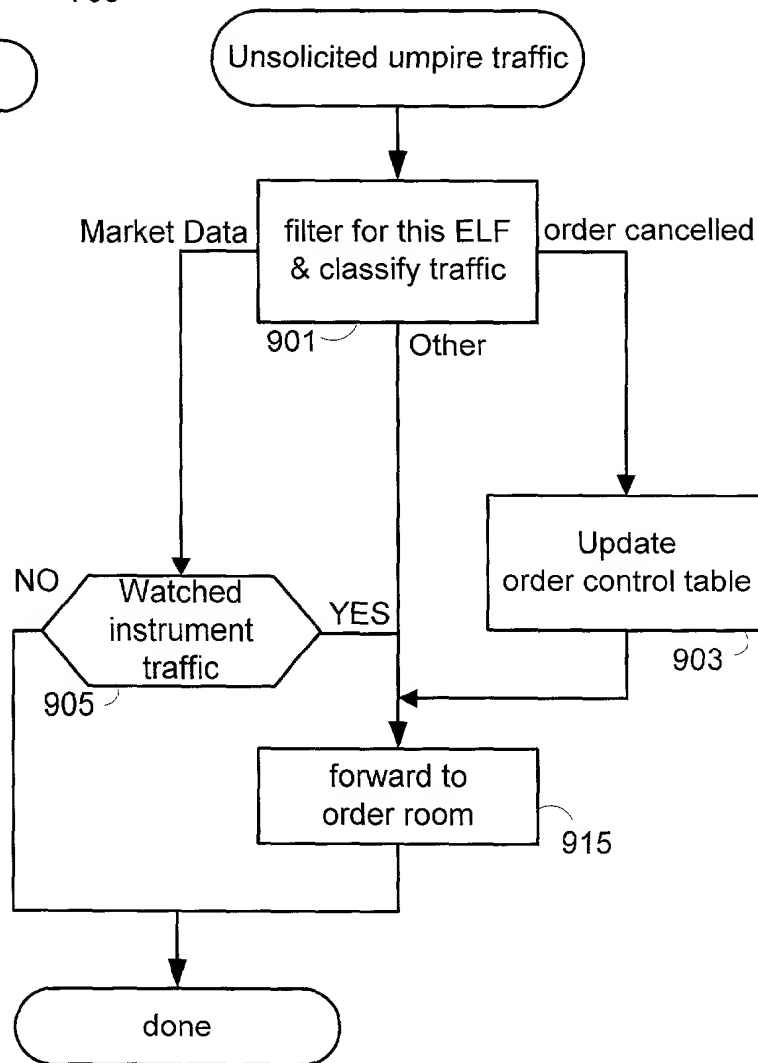


FIG. 41

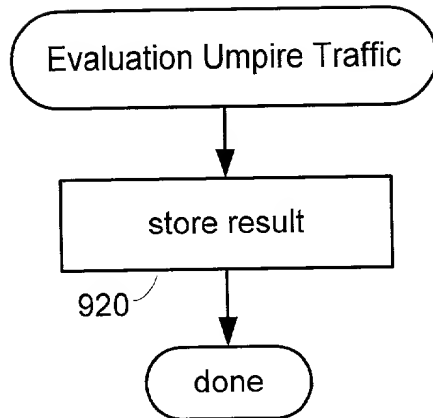


FIG. 42

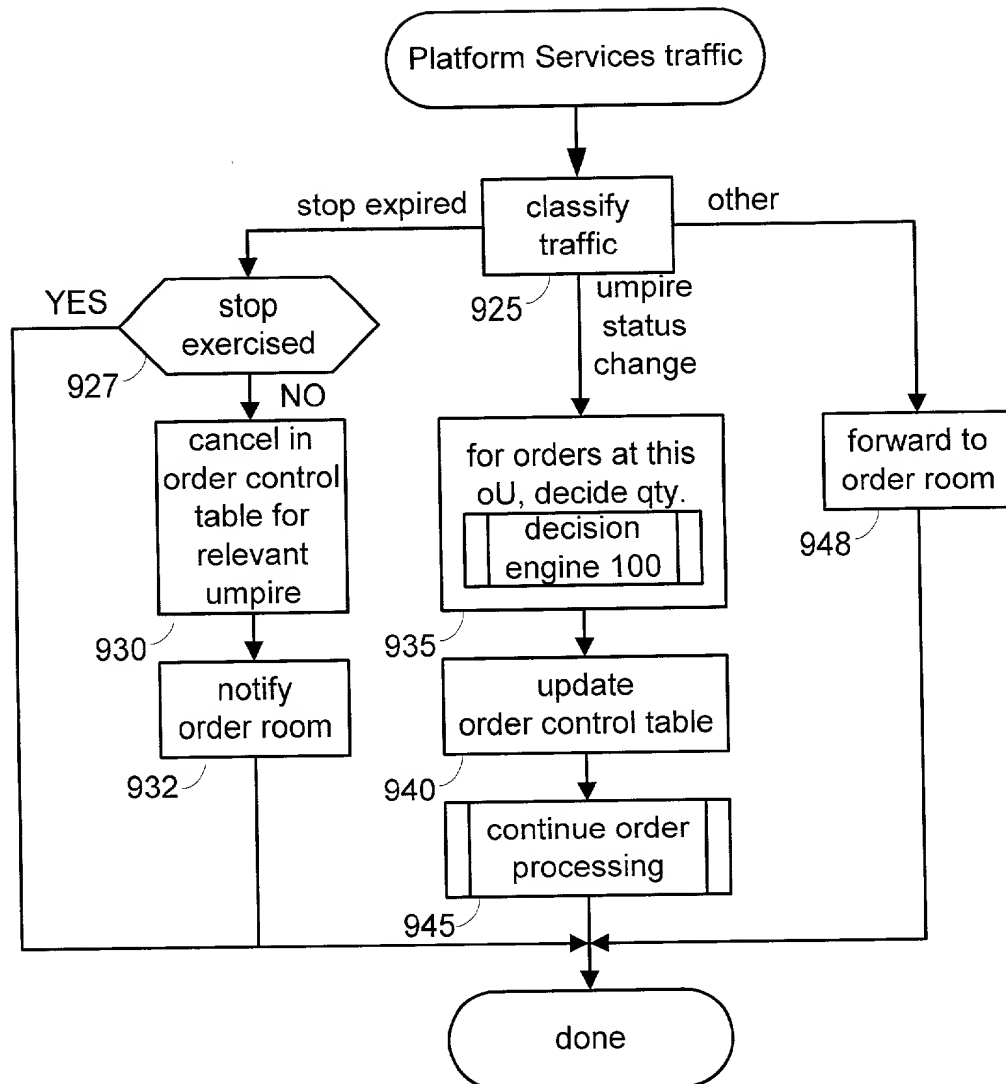


FIG. 43

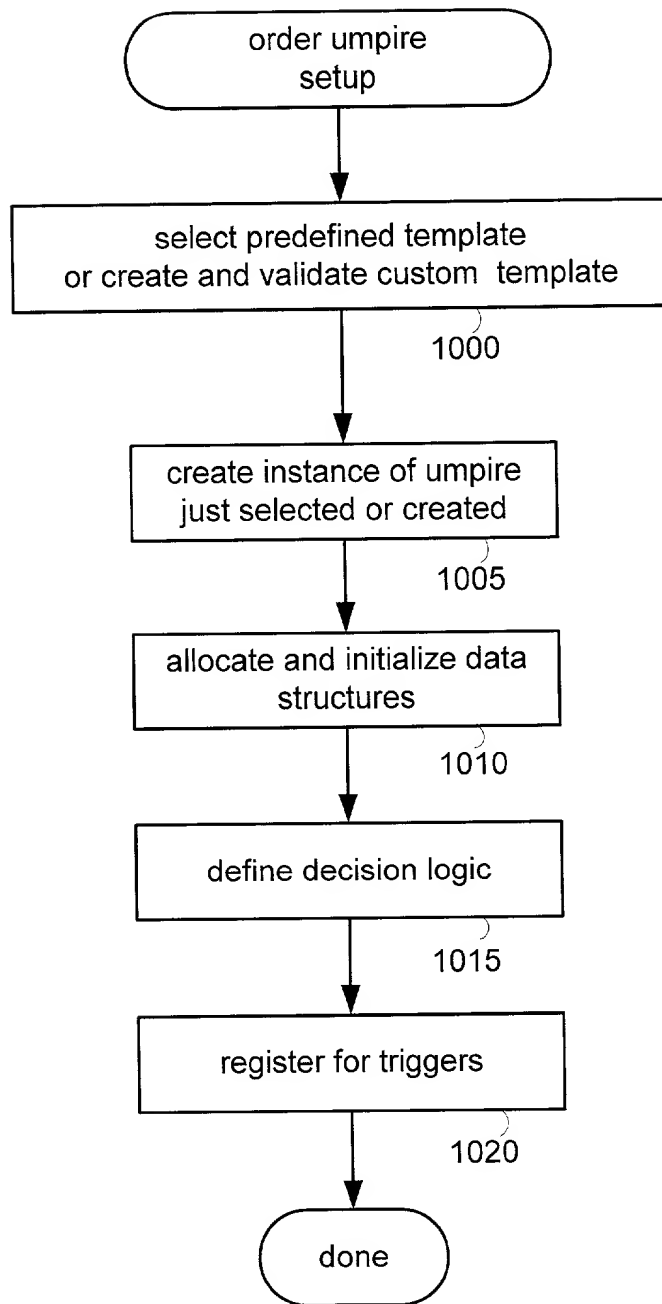


FIG. 44

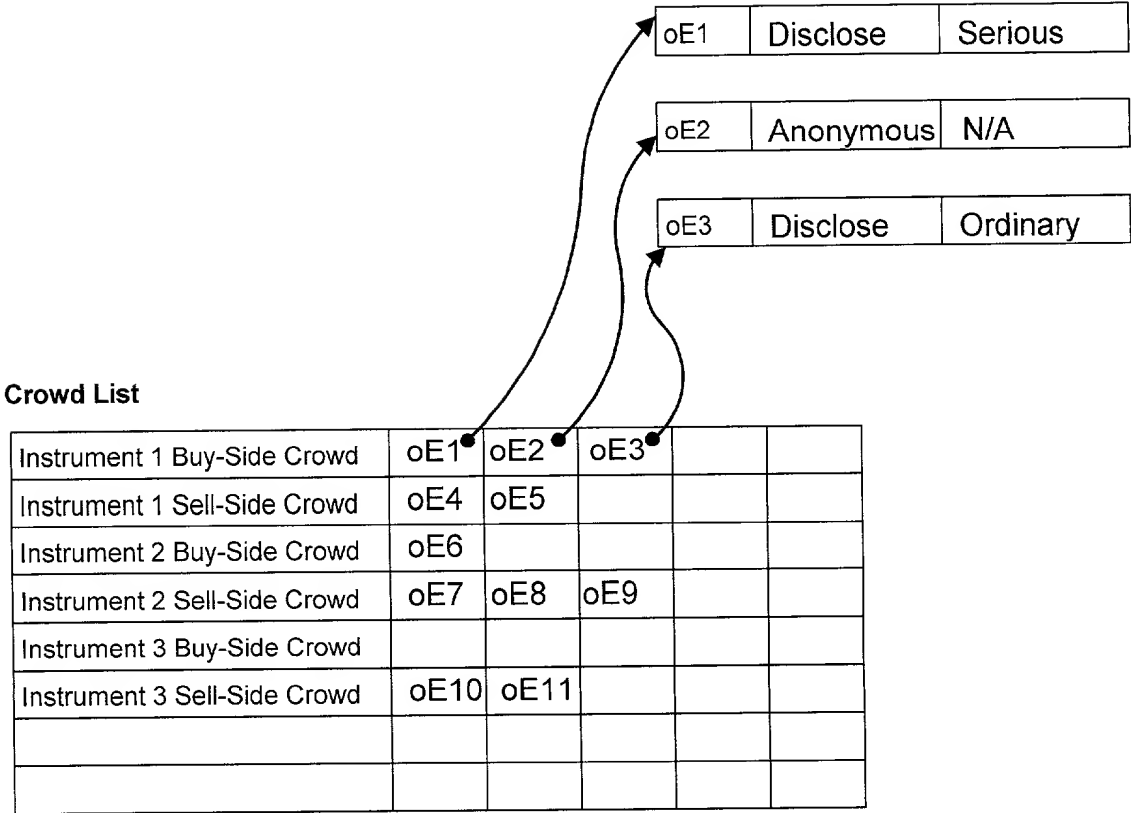


FIG. 45

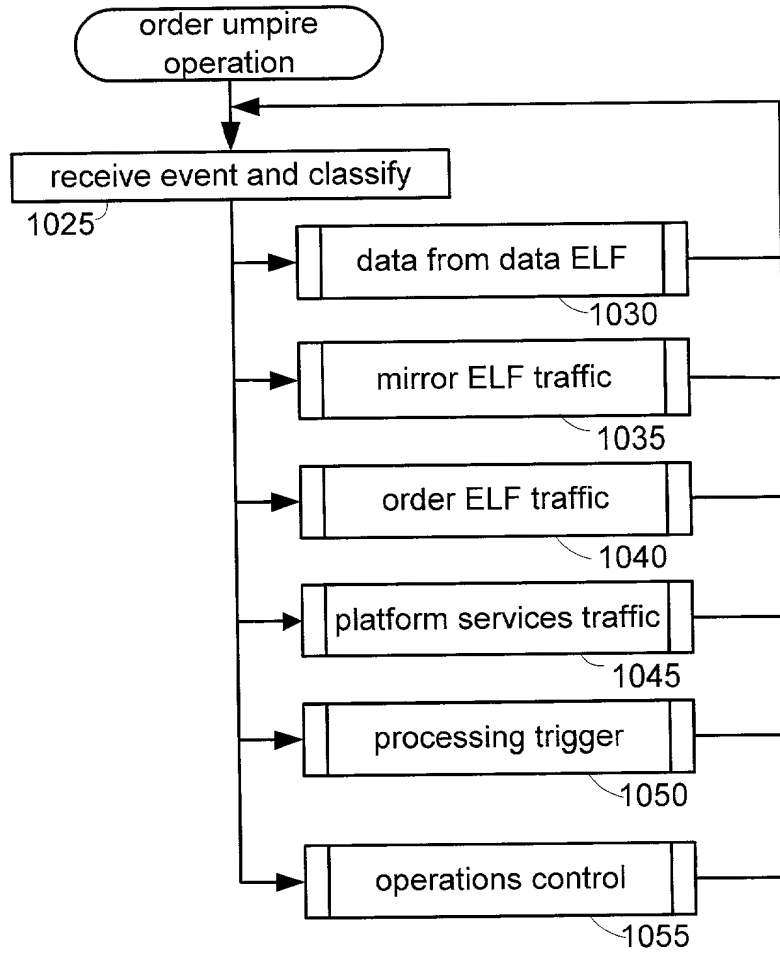


FIG. 46

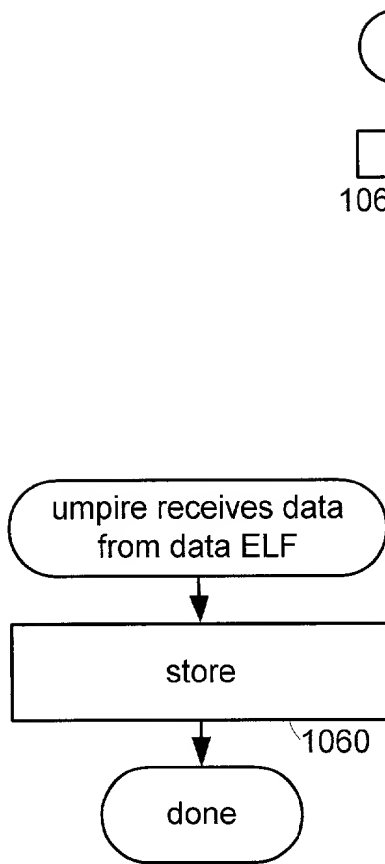


FIG. 47

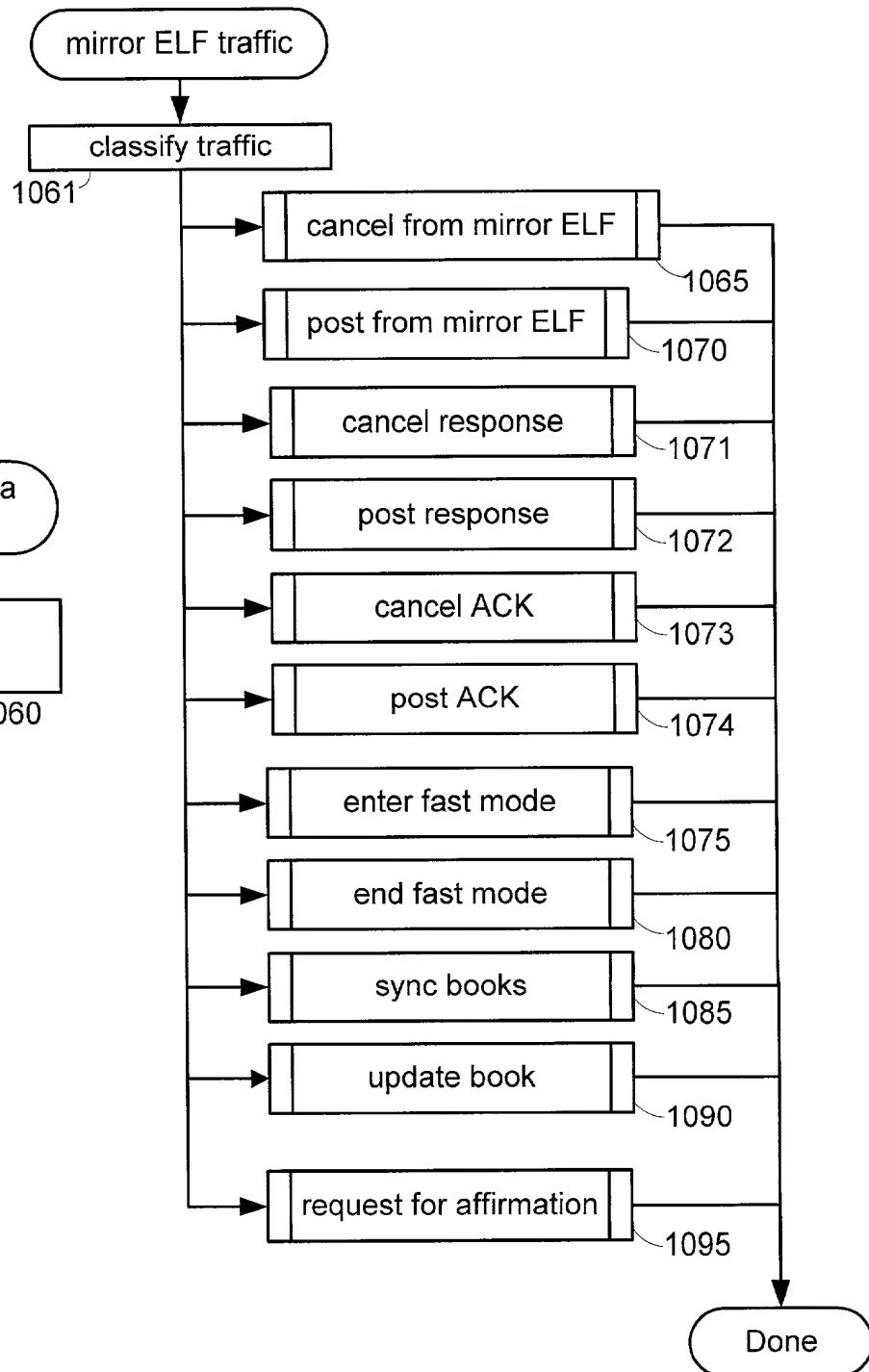


FIG. 48

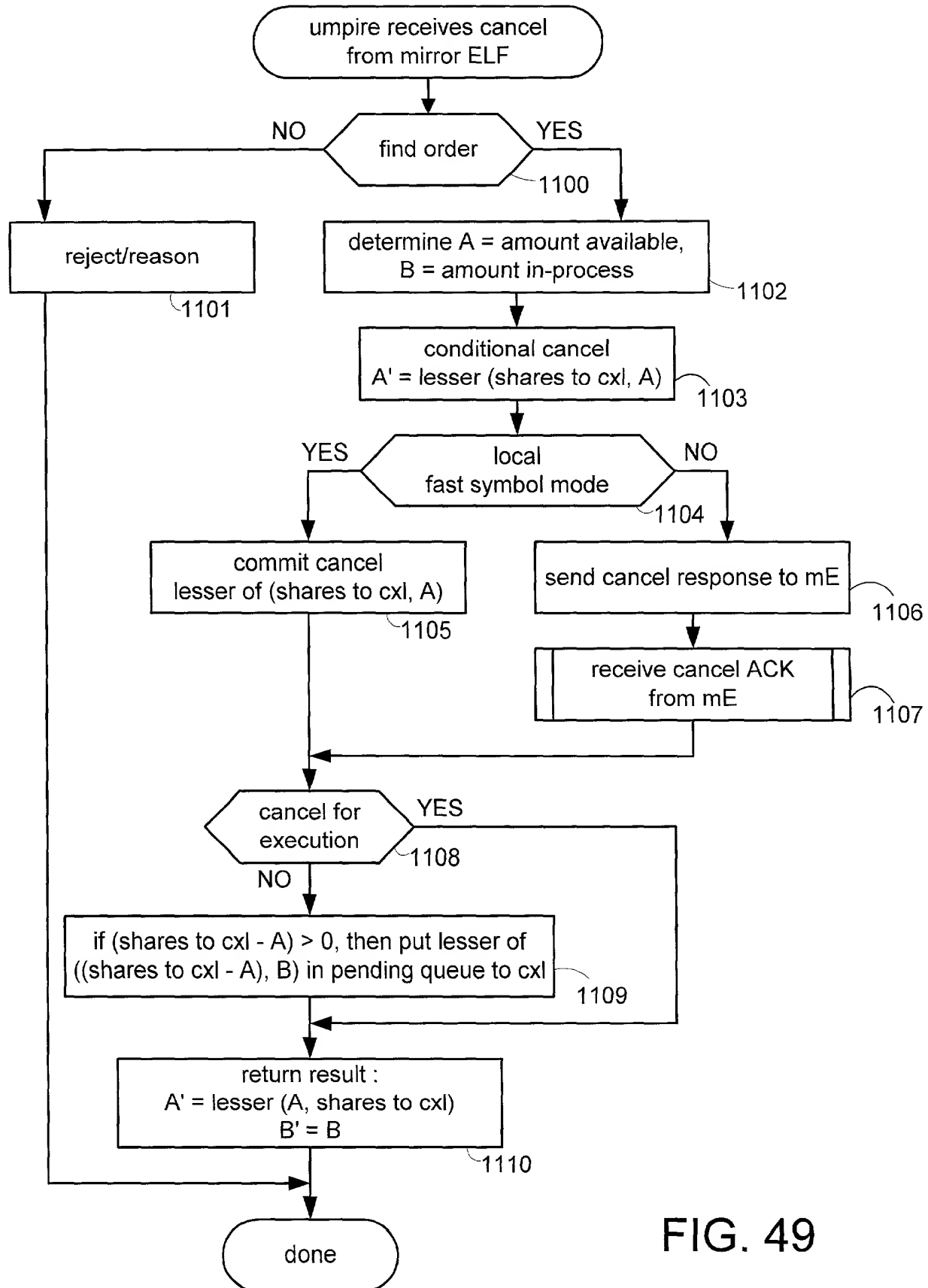


FIG. 49

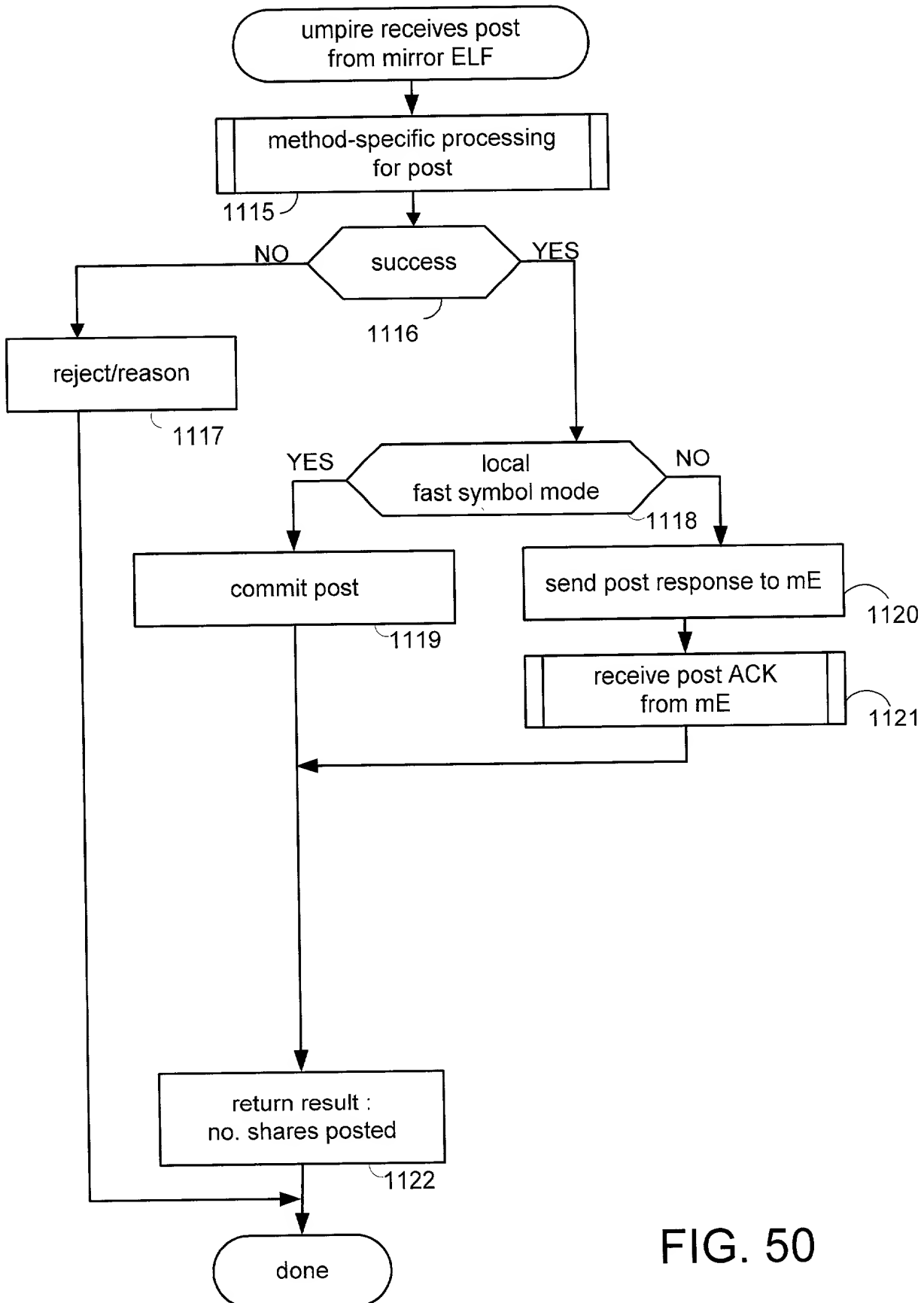


FIG. 50

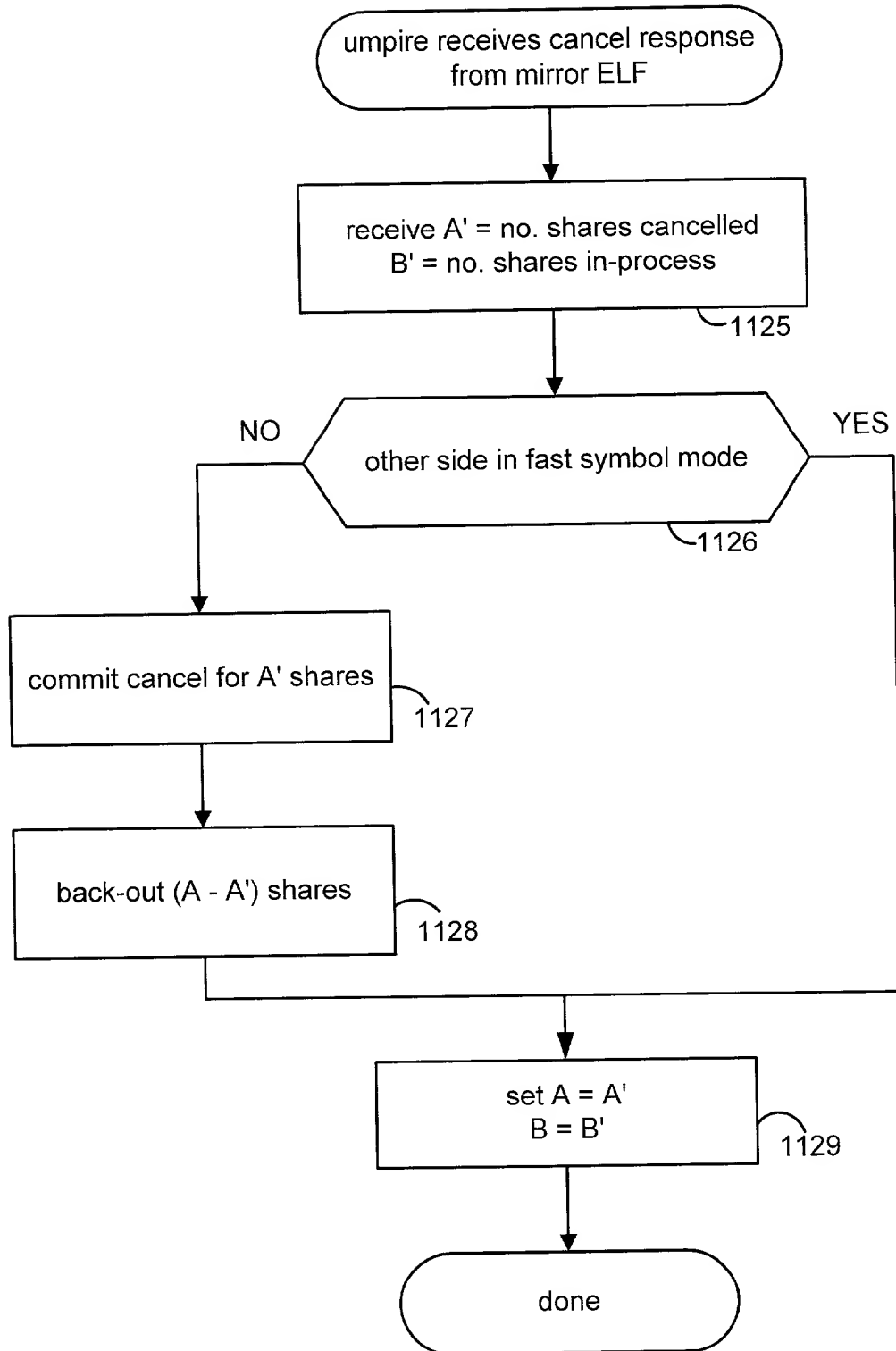


FIG. 51

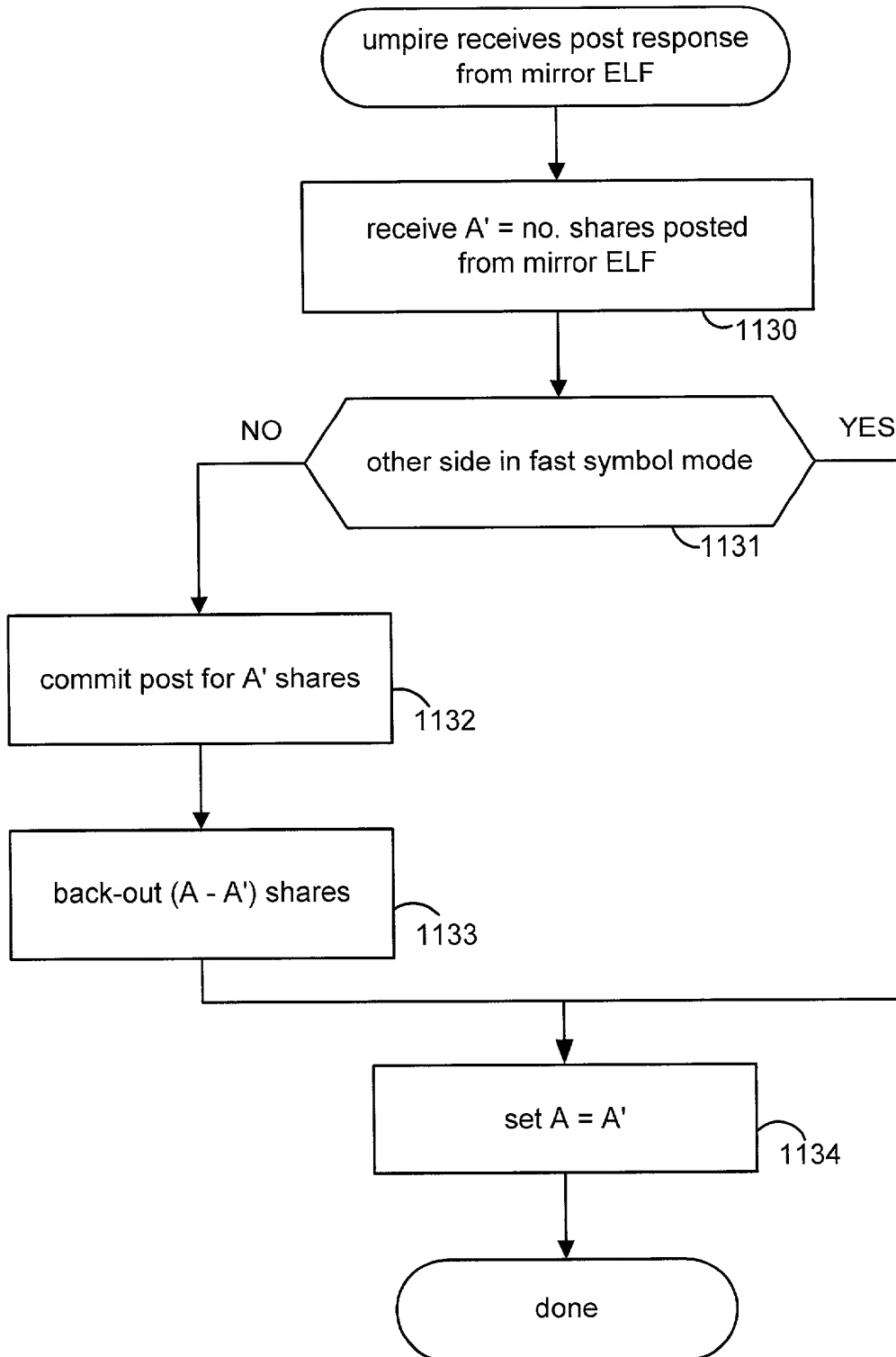


FIG. 52

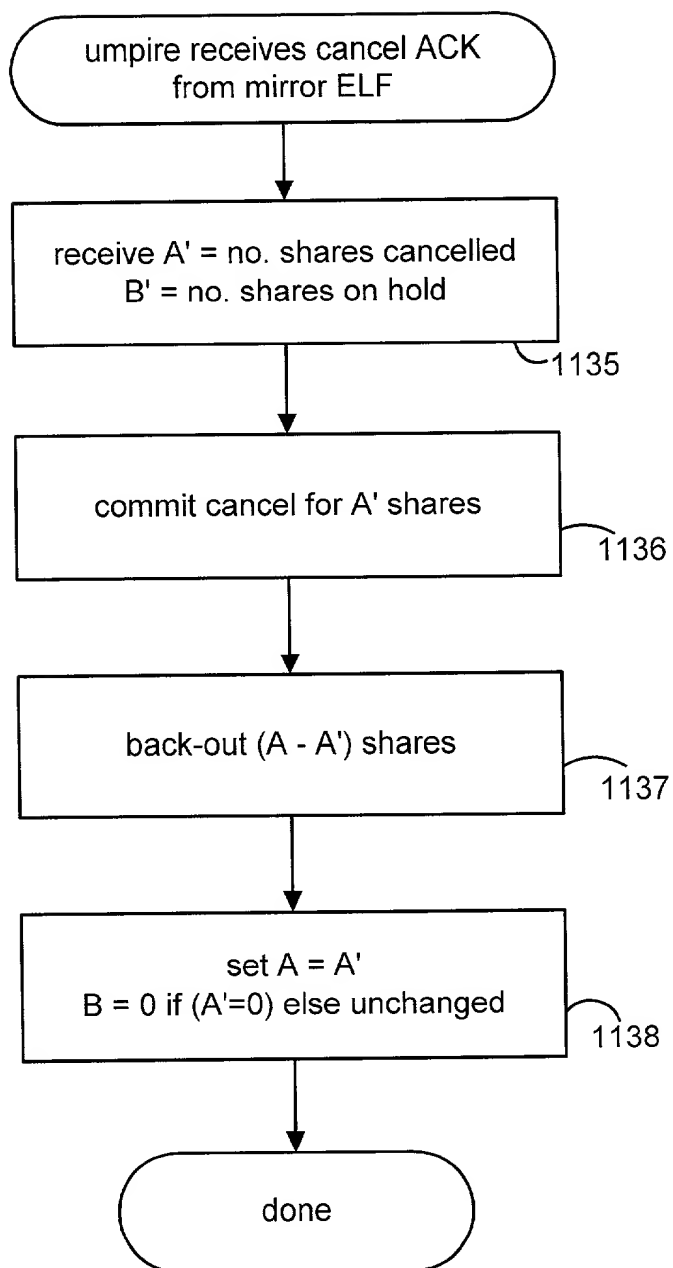


FIG. 53

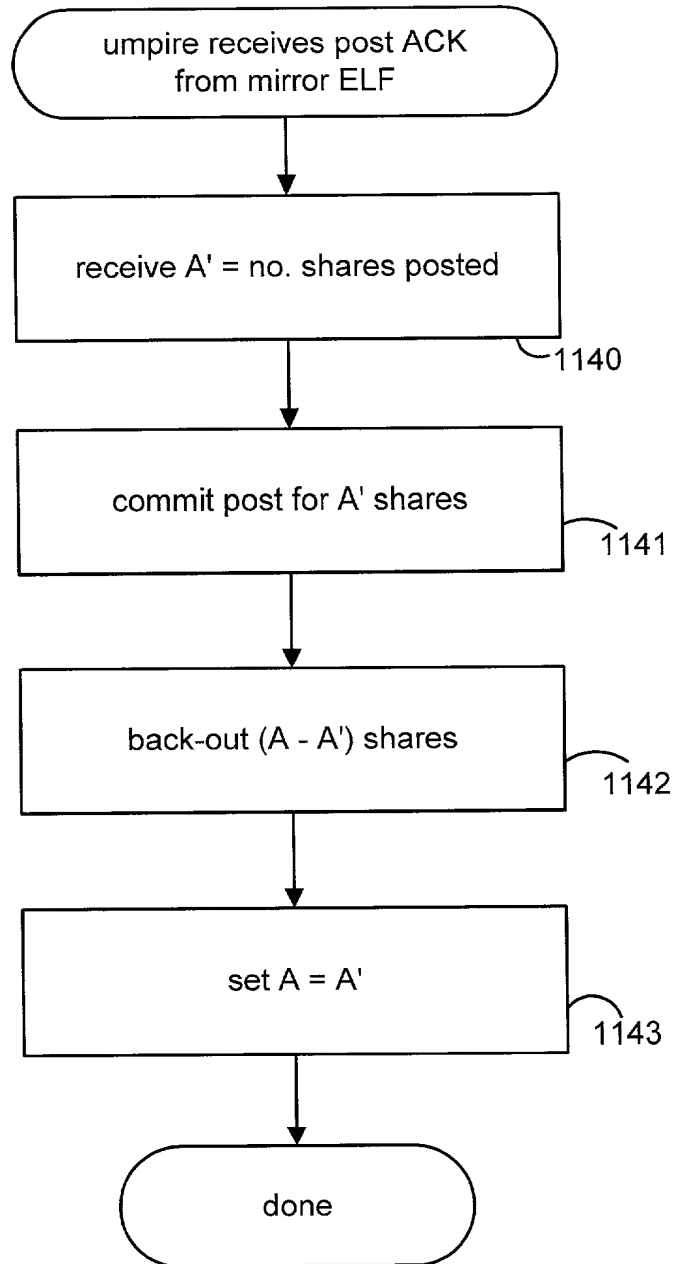


FIG. 54

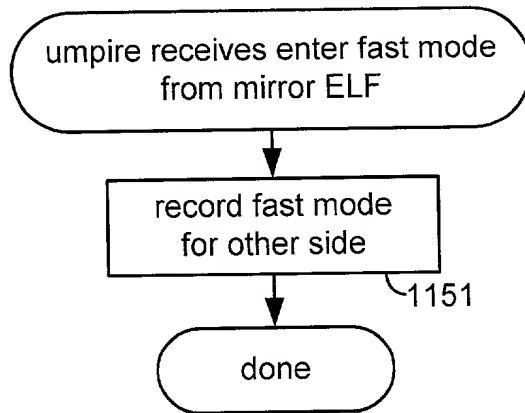


FIG. 55A

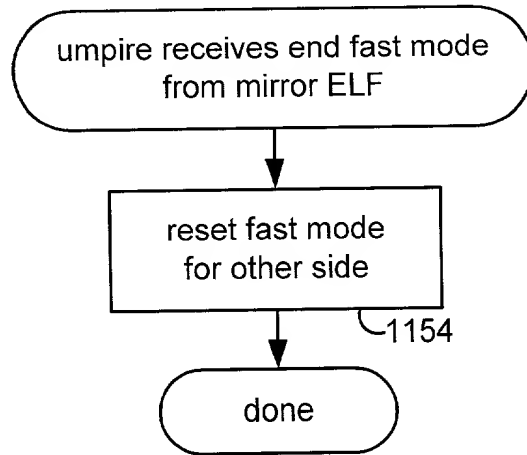


FIG. 55B

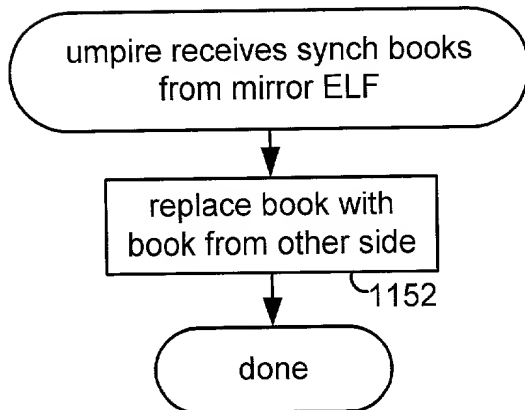


FIG. 56

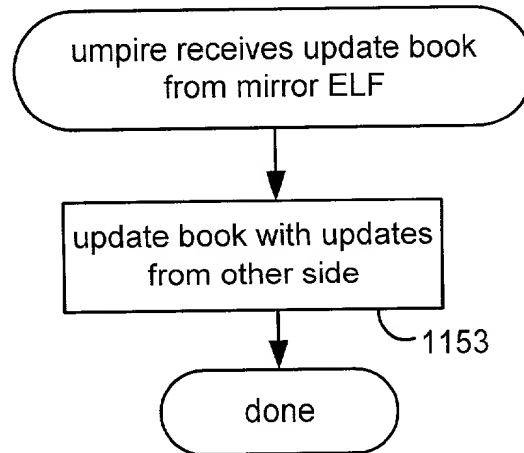


FIG. 57

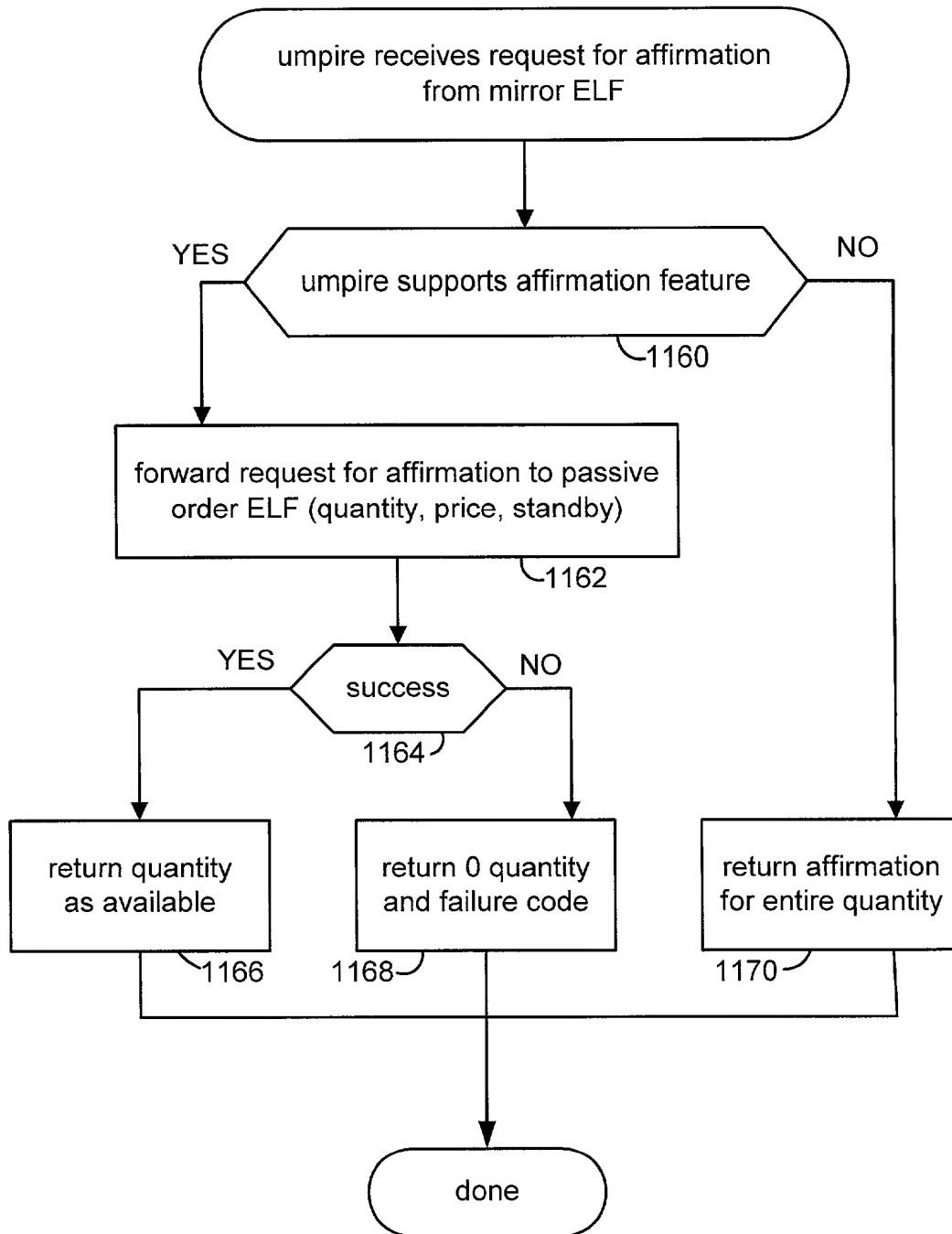
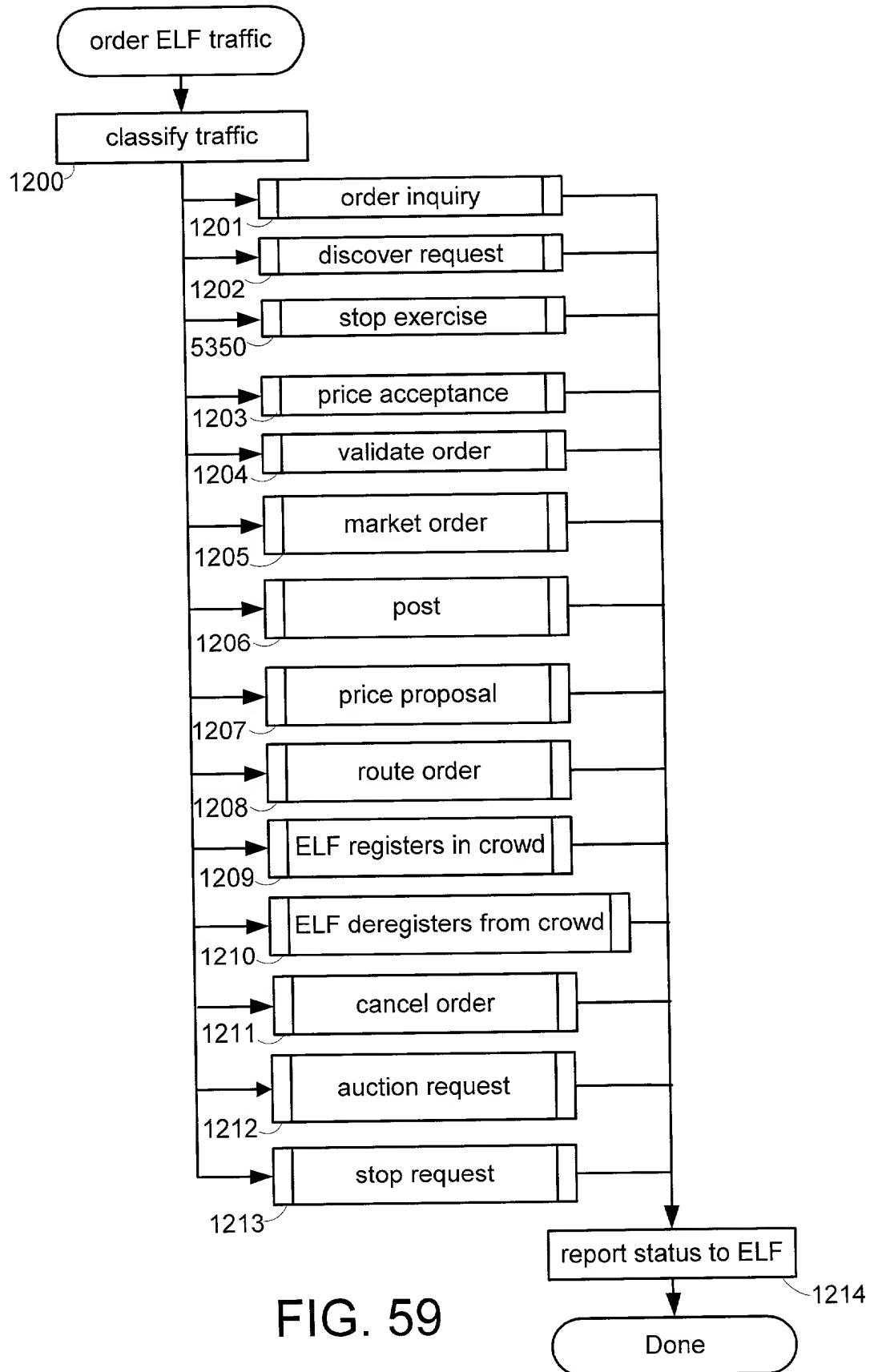


FIG. 58



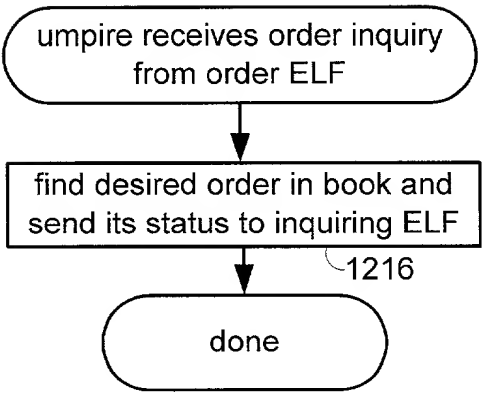


FIG. 60

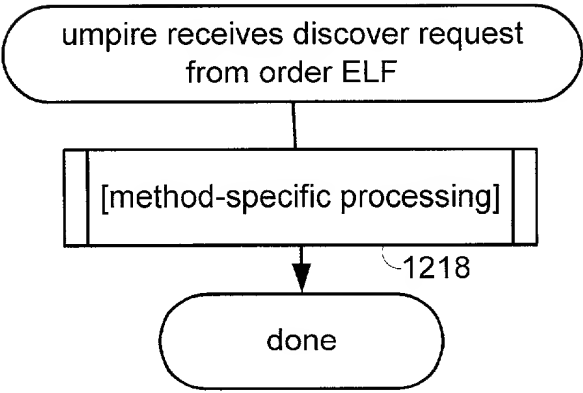


FIG. 61

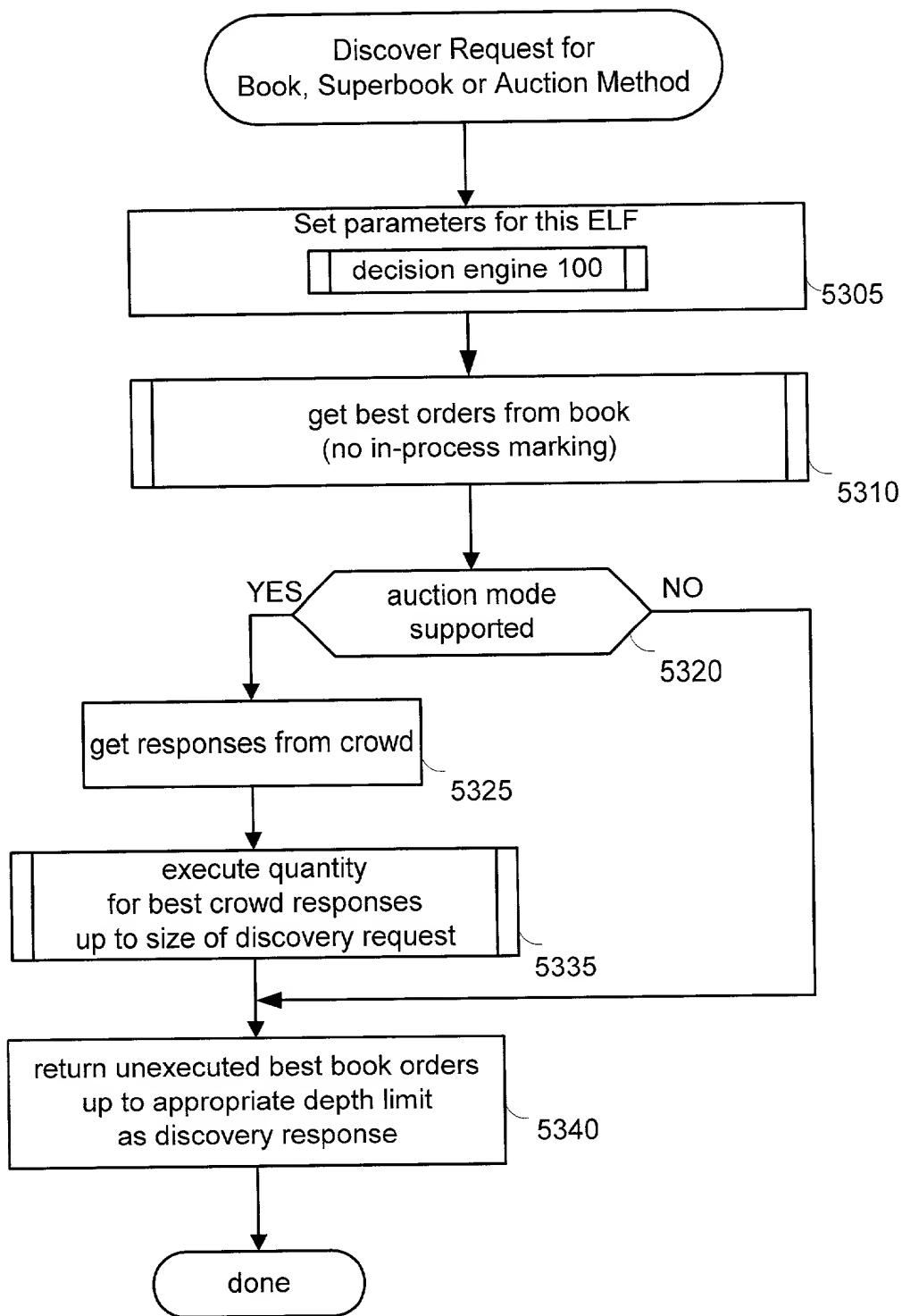


FIG. 62

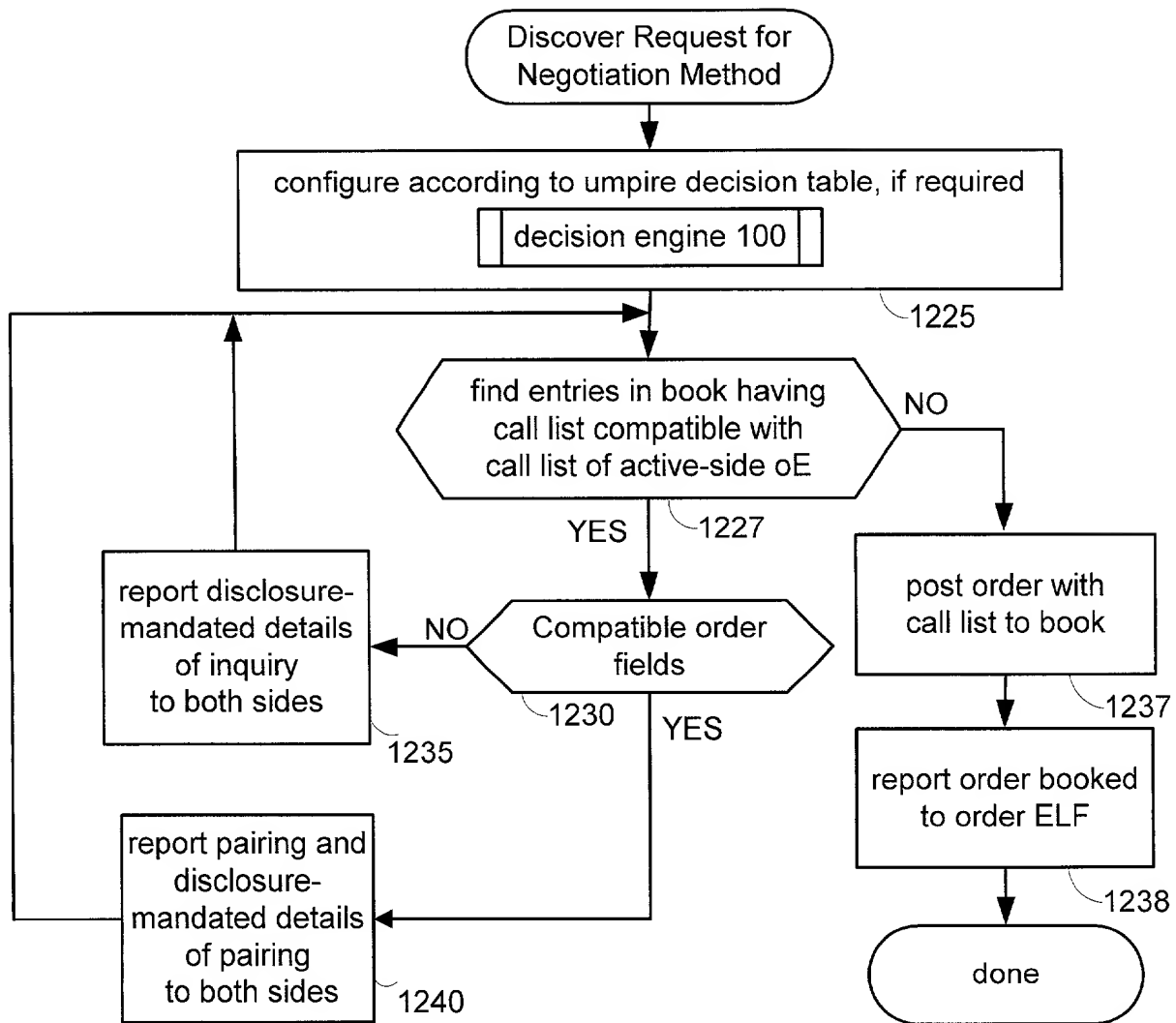


FIG. 63

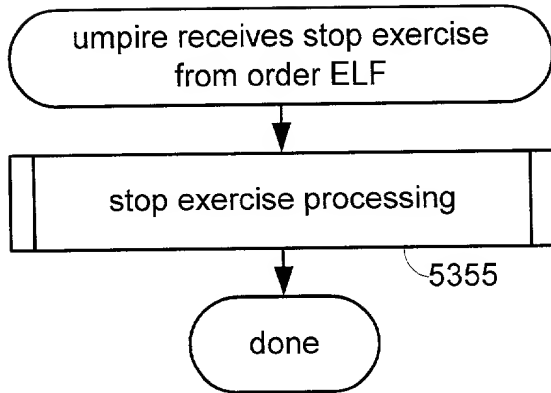


FIG. 64A

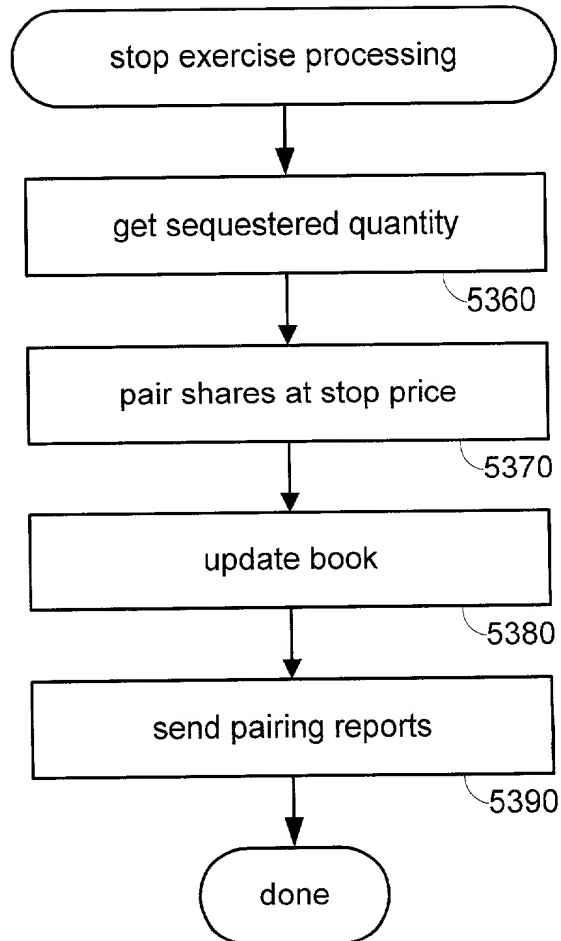


FIG. 64B

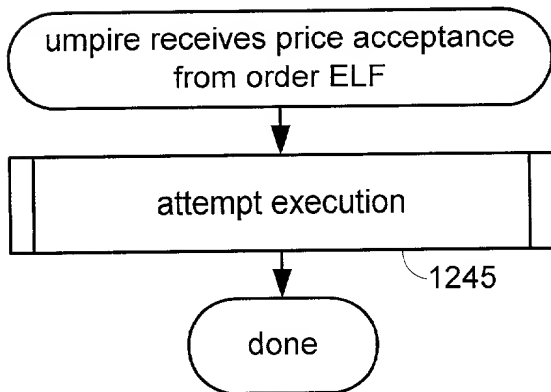
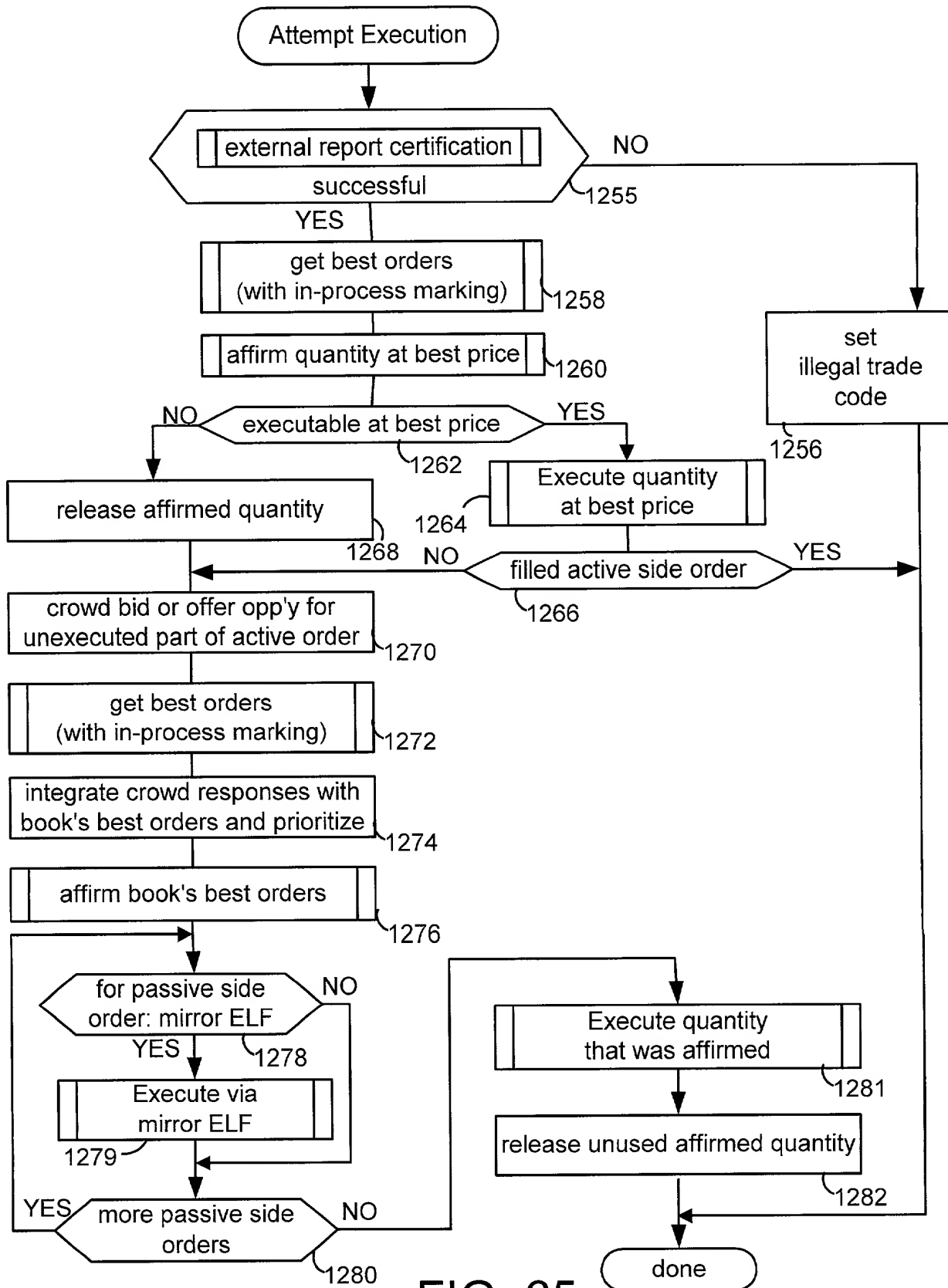


FIG. 64C



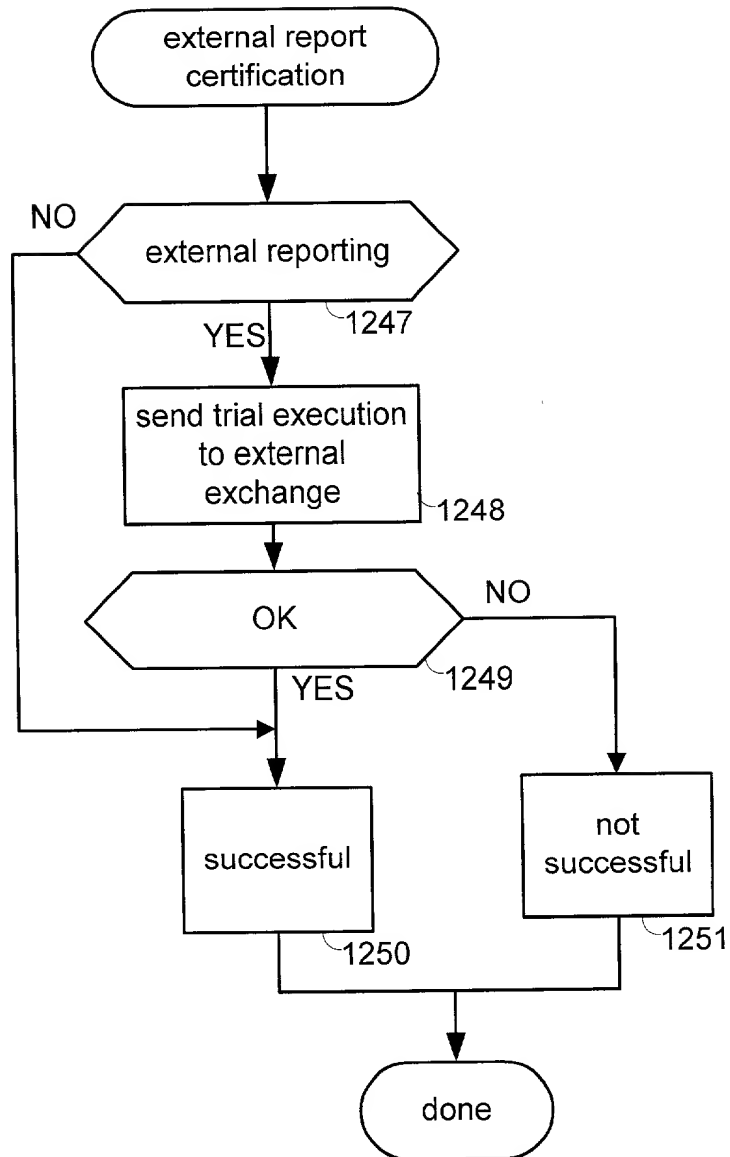


FIG. 66

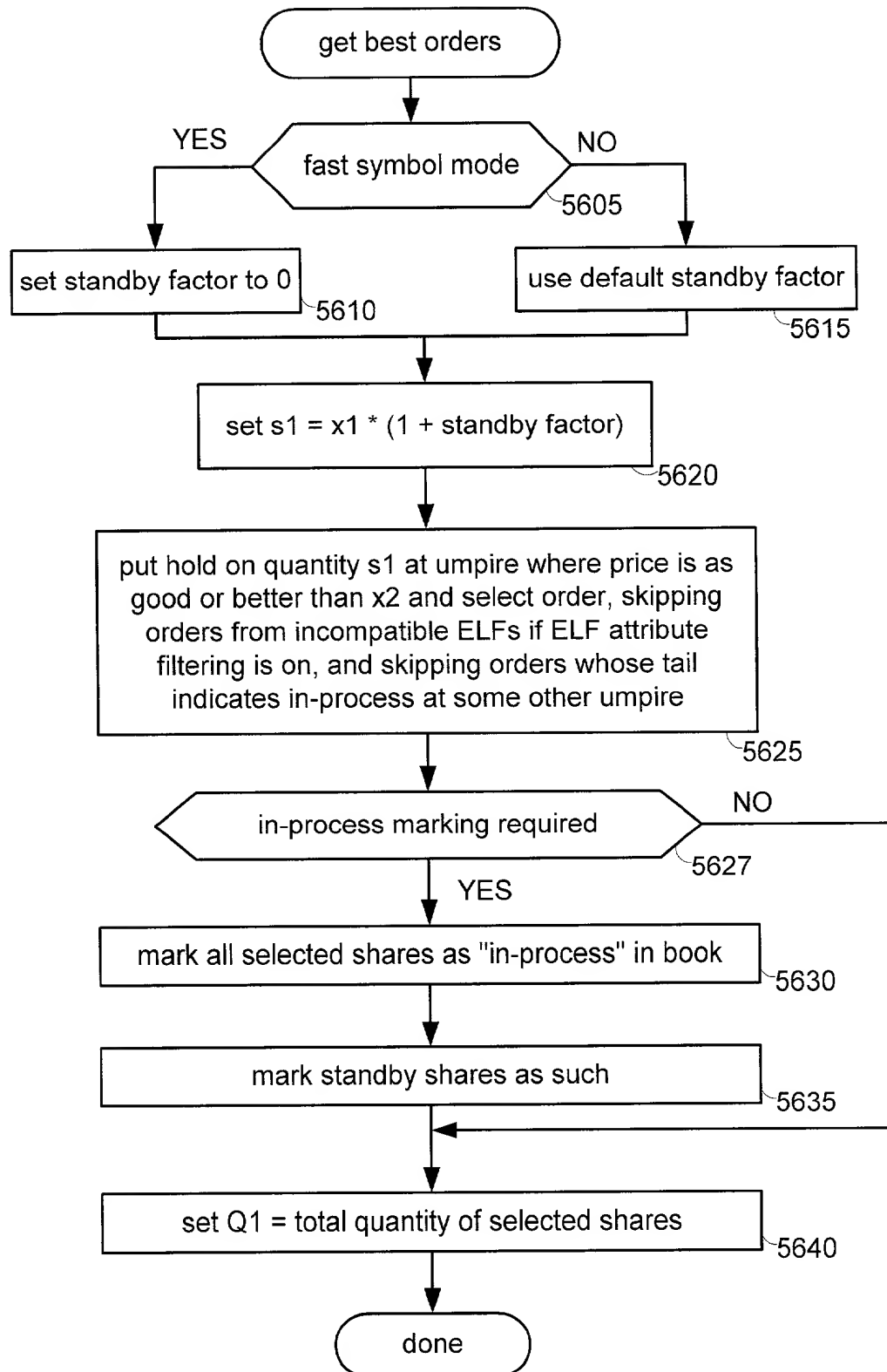


FIG. 67

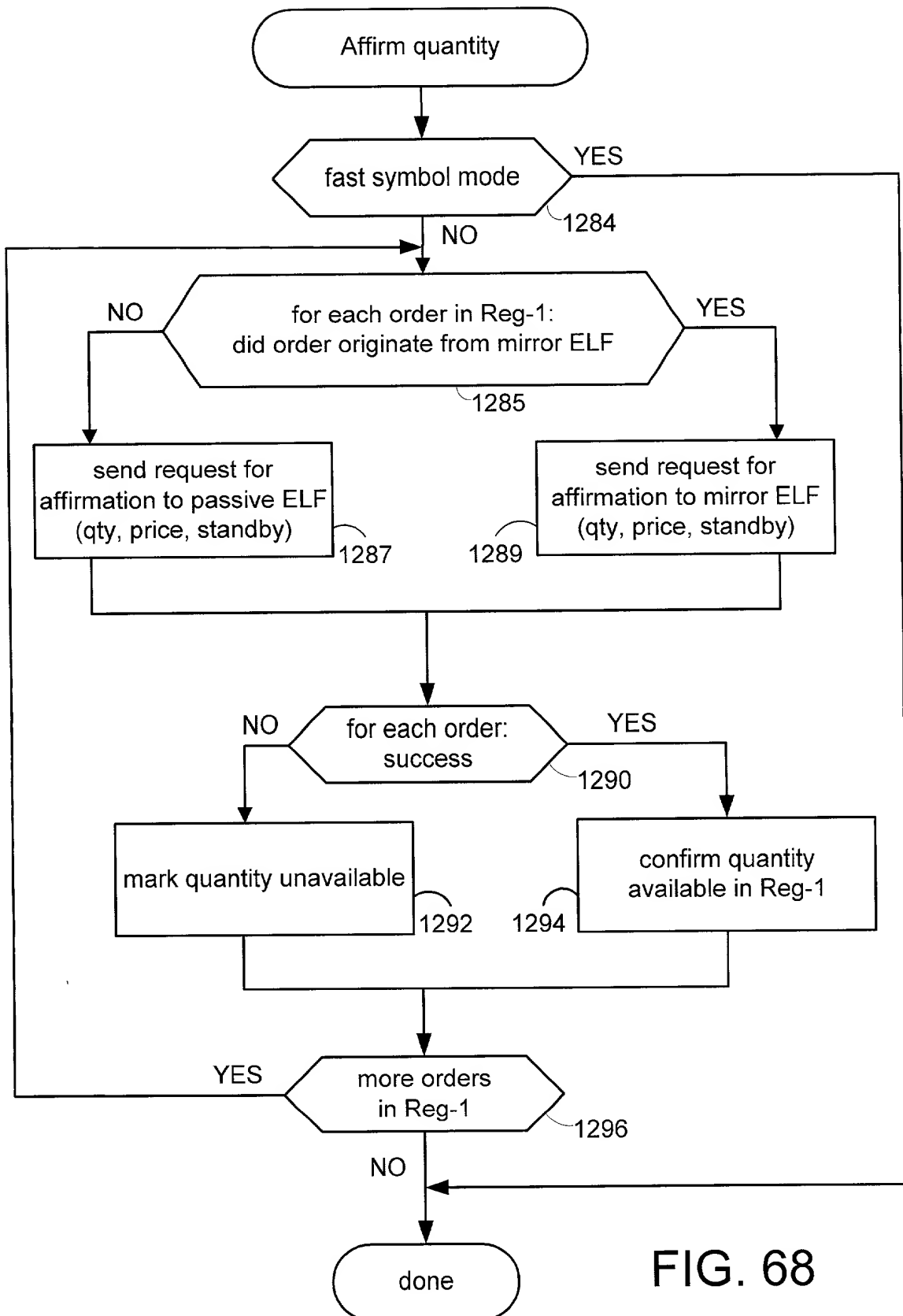


FIG. 68

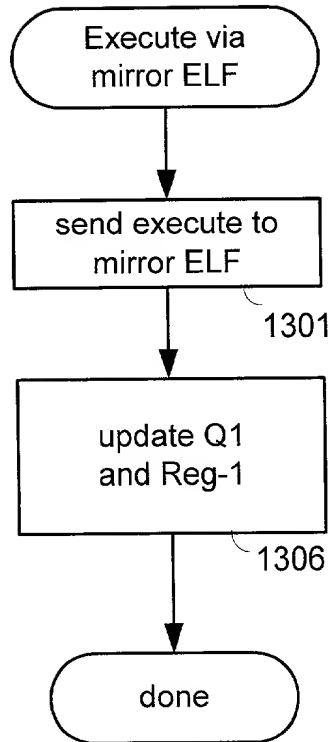


FIG. 69

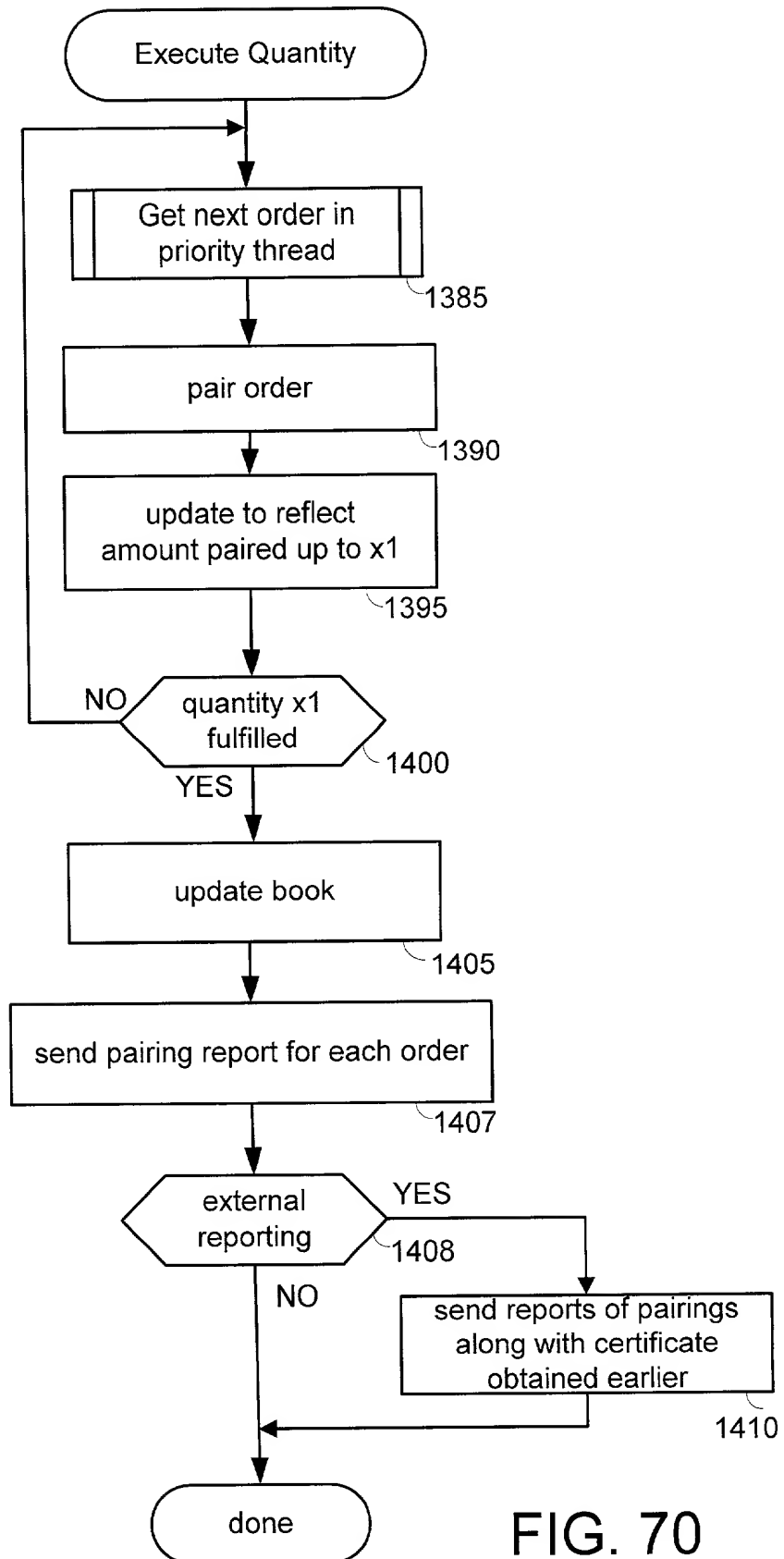


FIG. 70

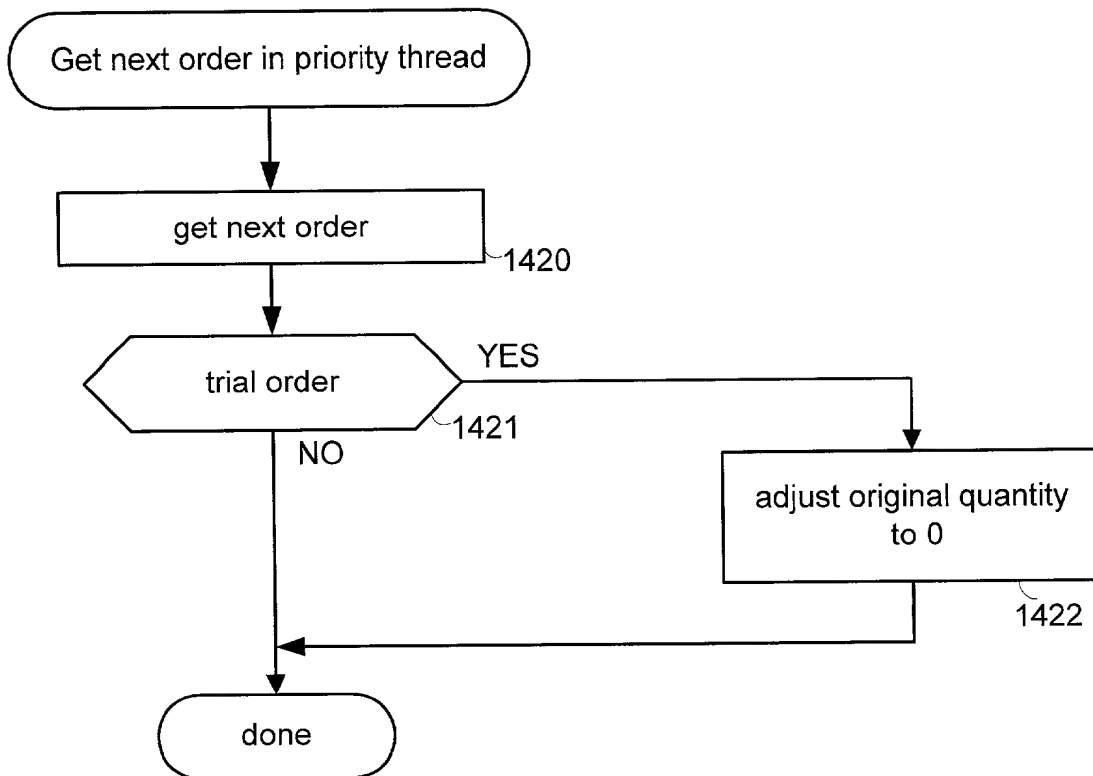


FIG. 71

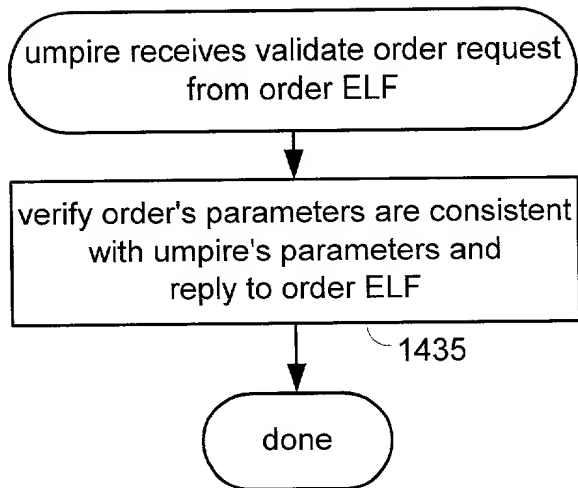


FIG. 72

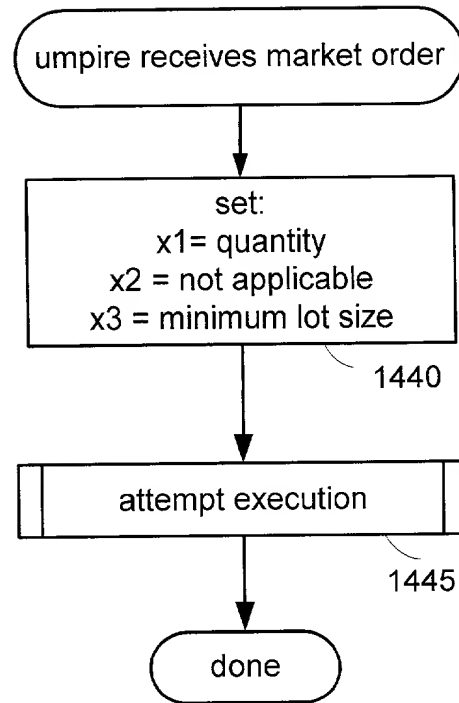


FIG. 73

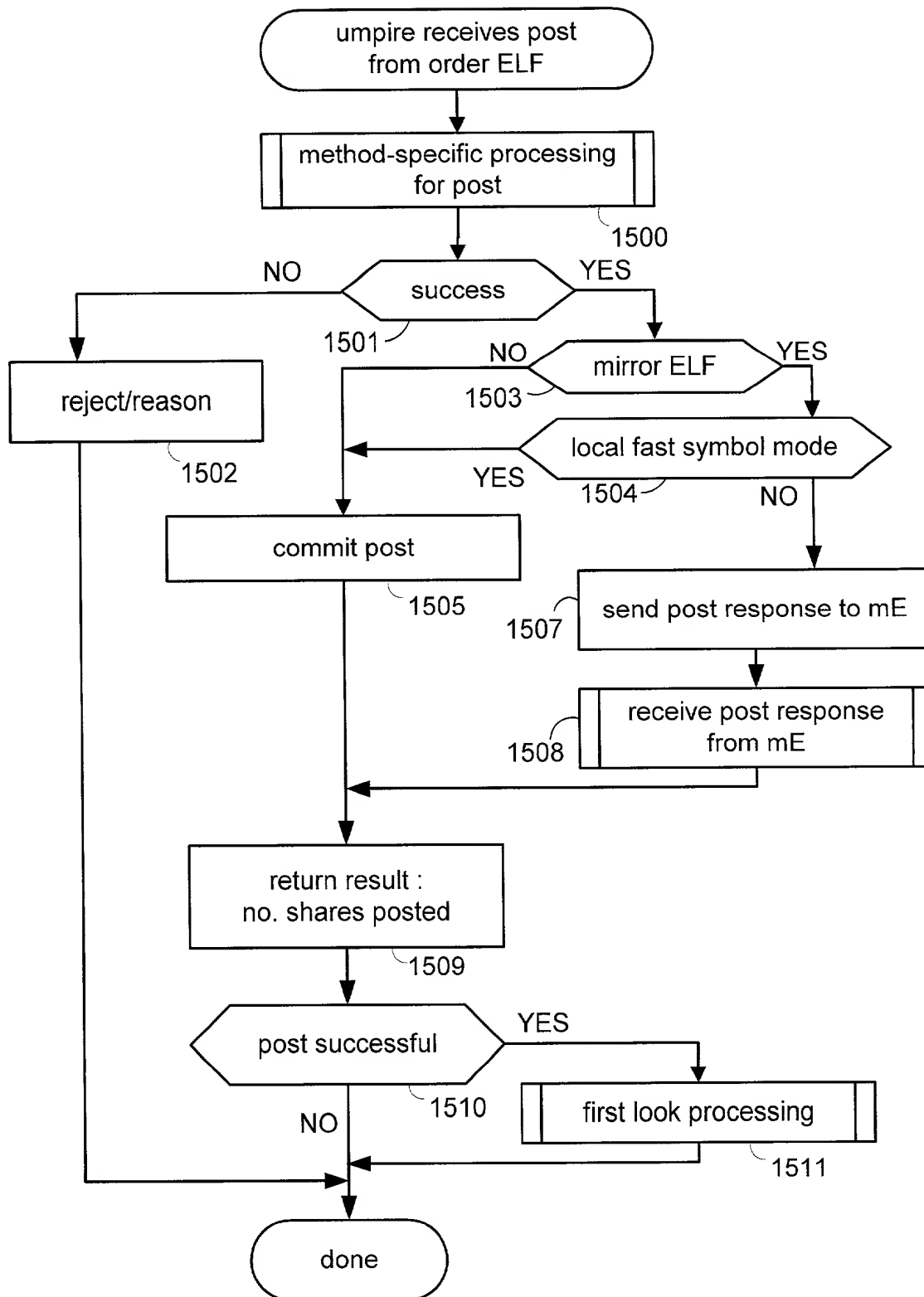


FIG. 74

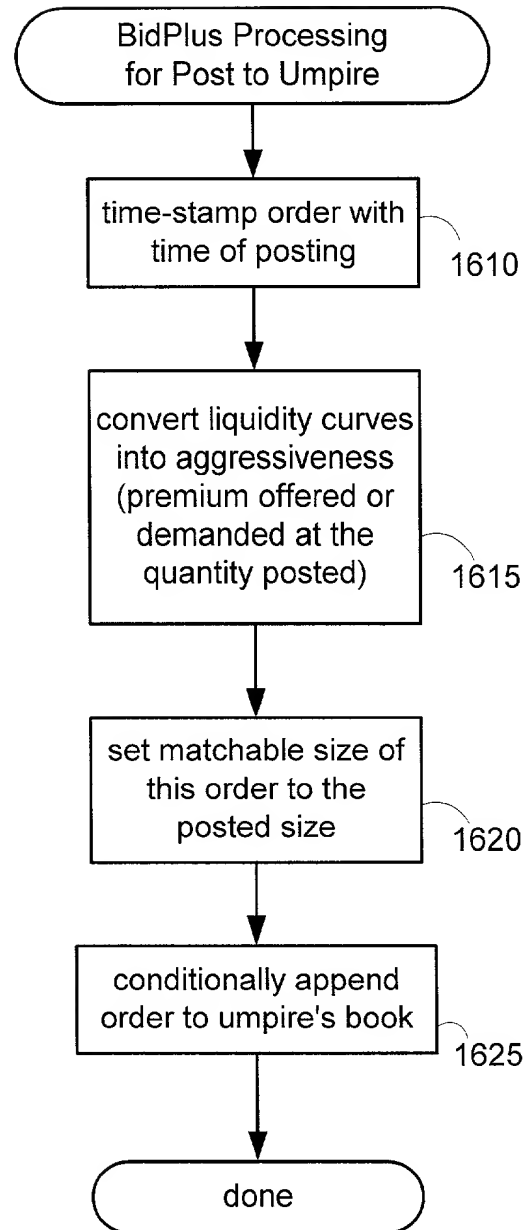


FIG. 75

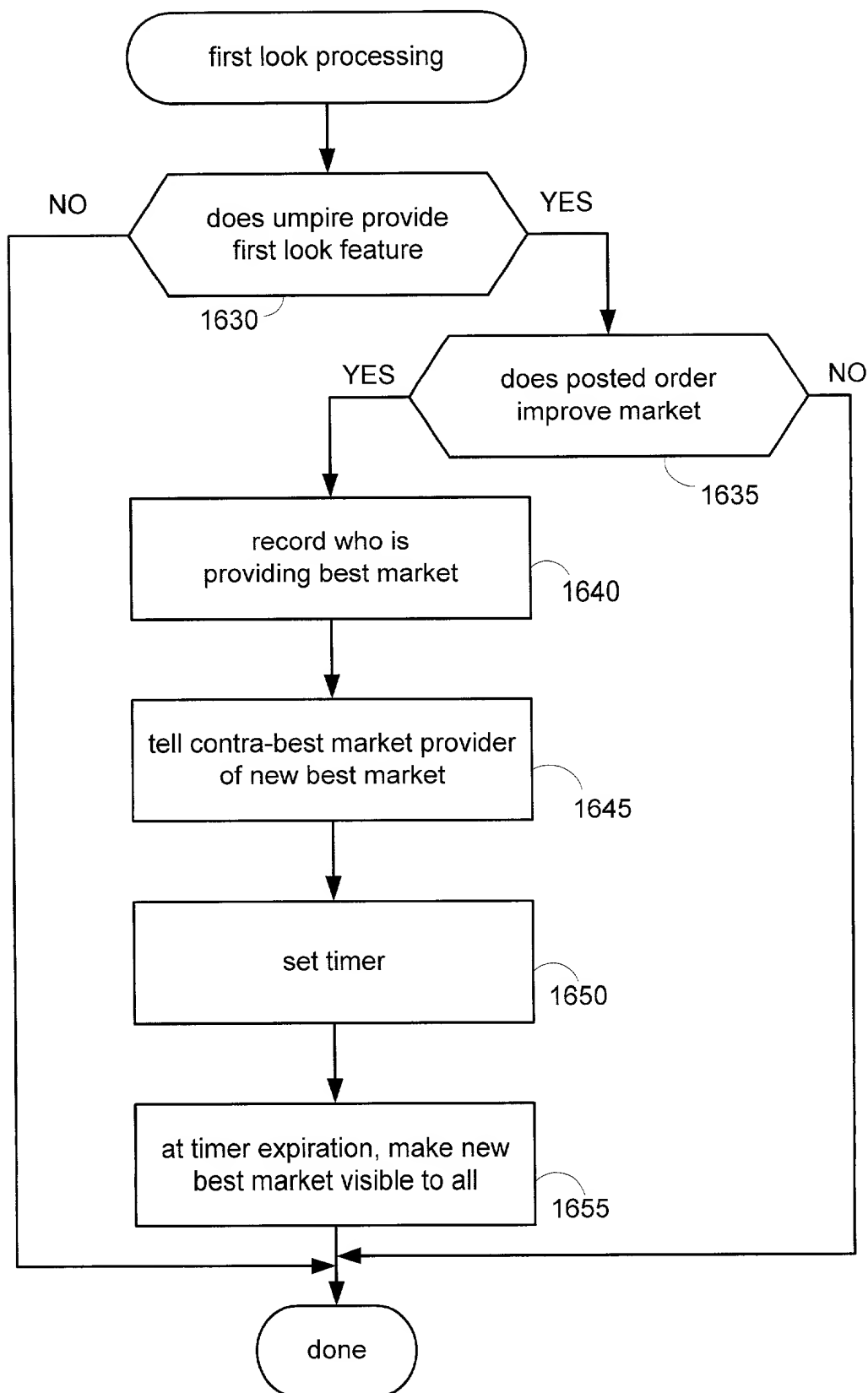


FIG. 76

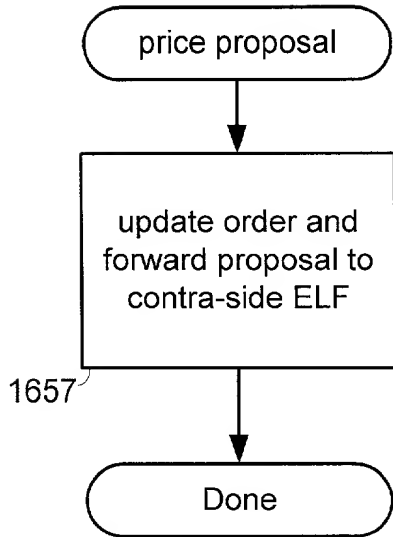


FIG. 77

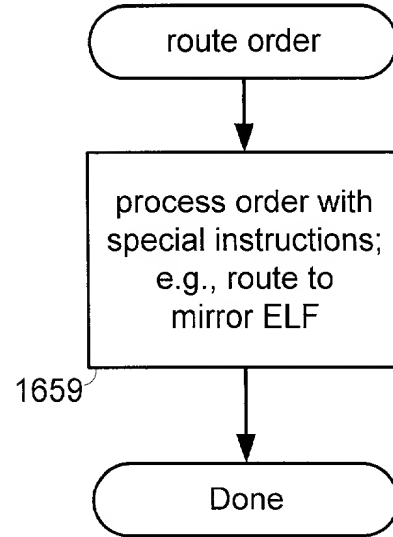


FIG. 78

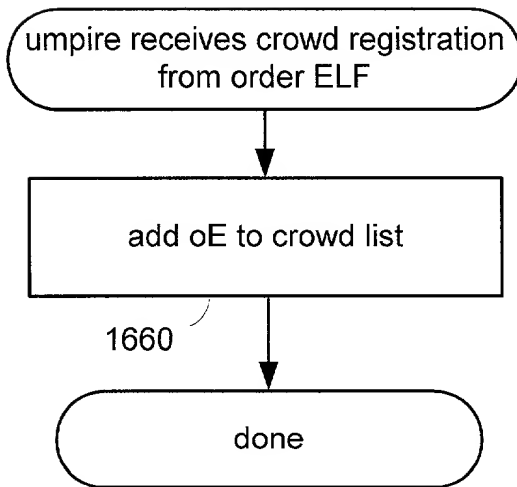


FIG. 79

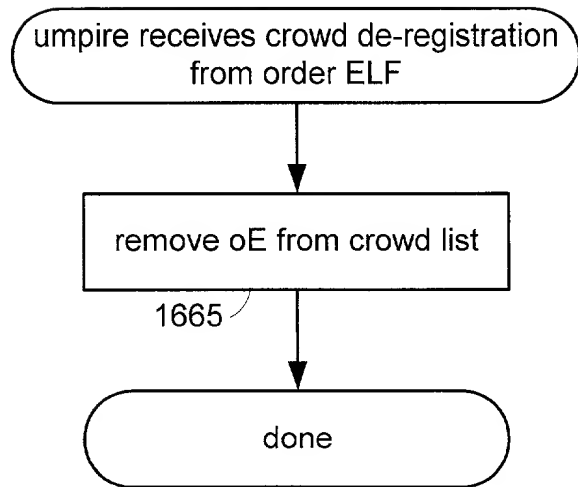


FIG. 80

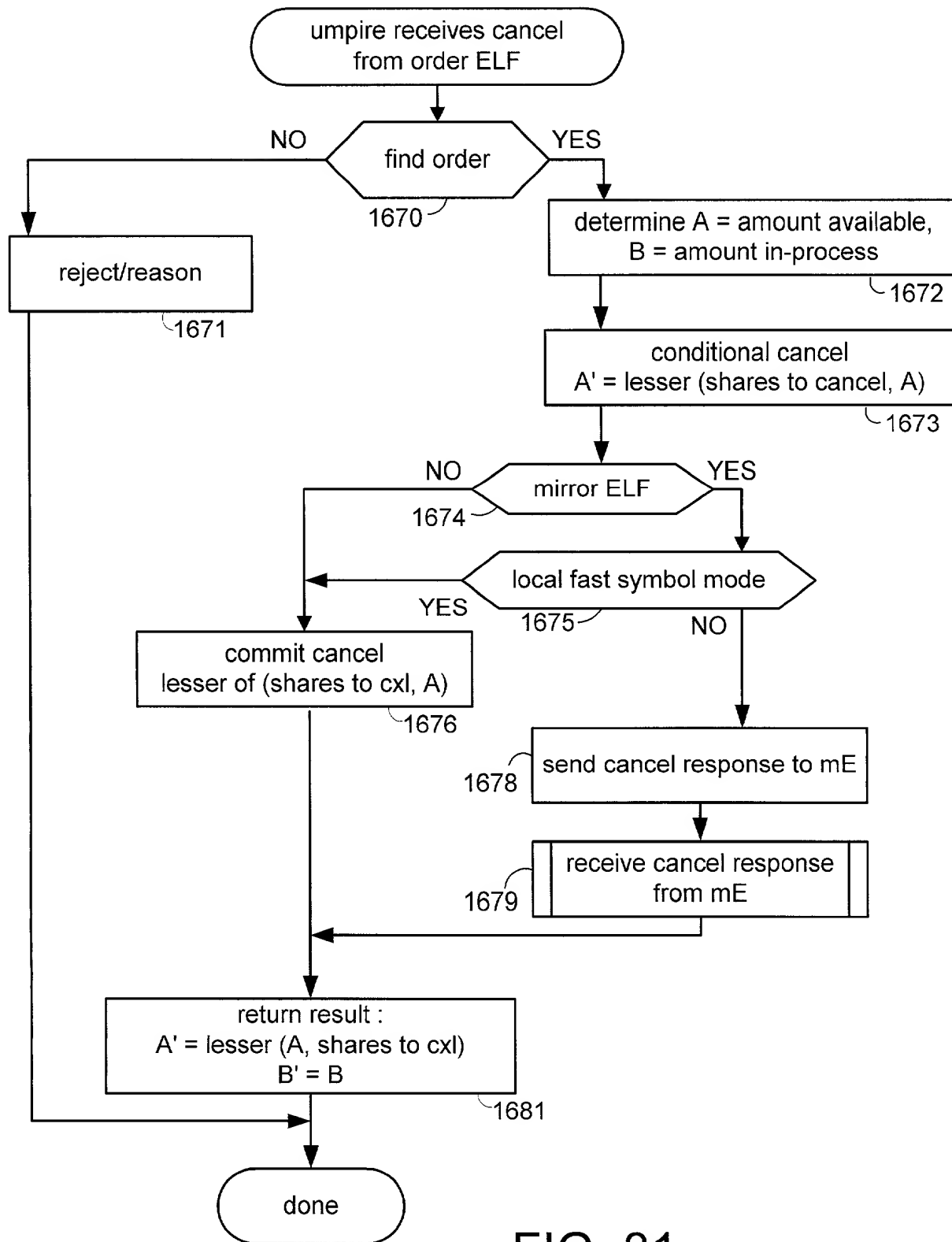


FIG. 81

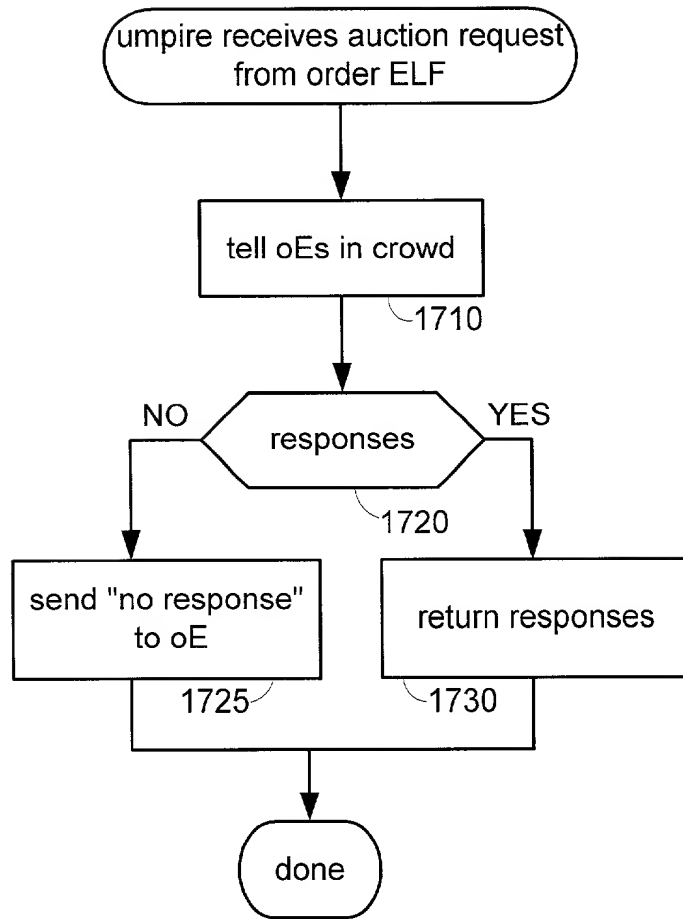


FIG. 82

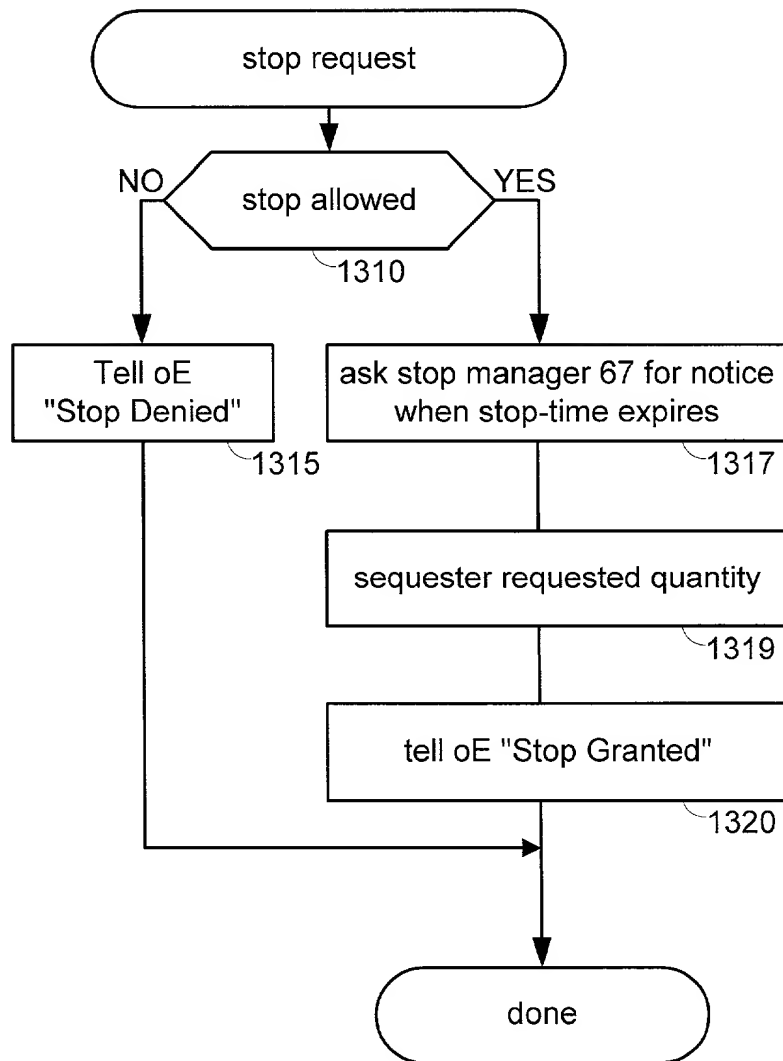


FIG. 83

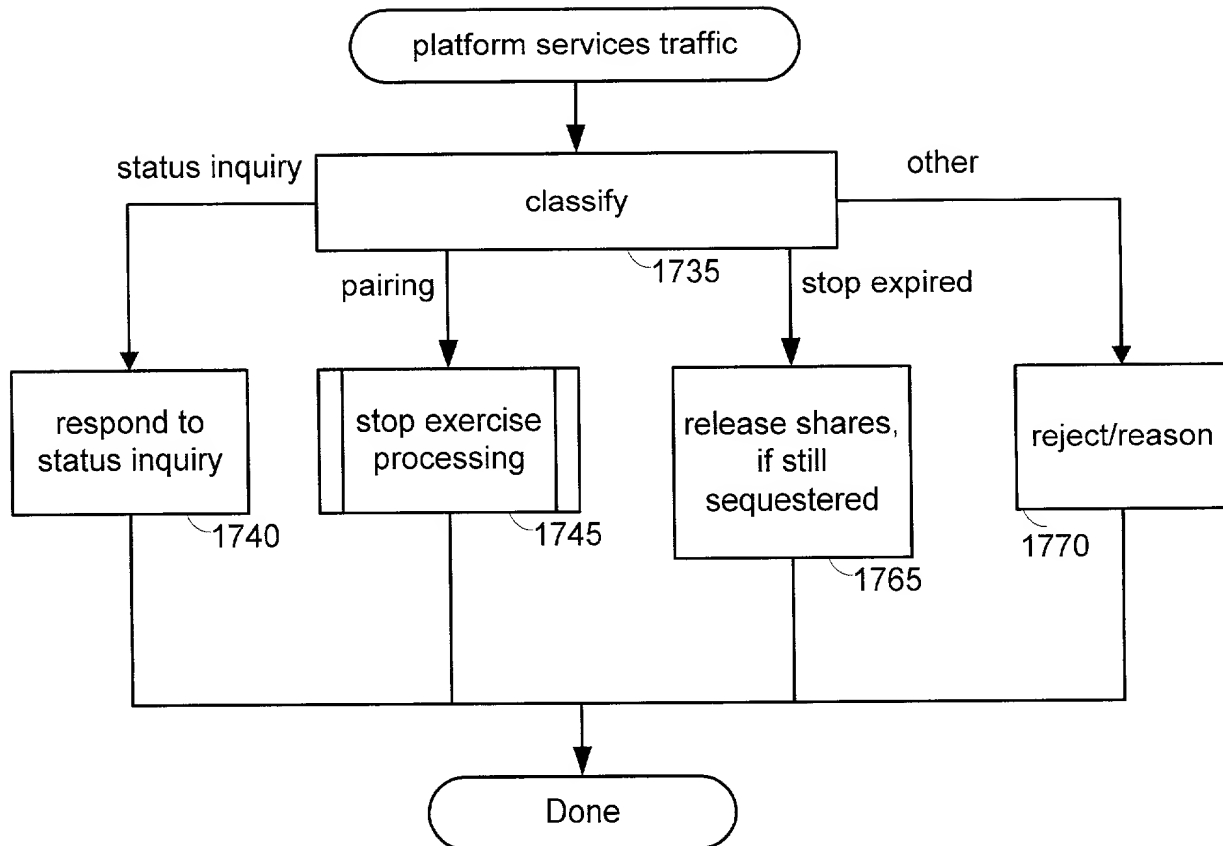


FIG. 84

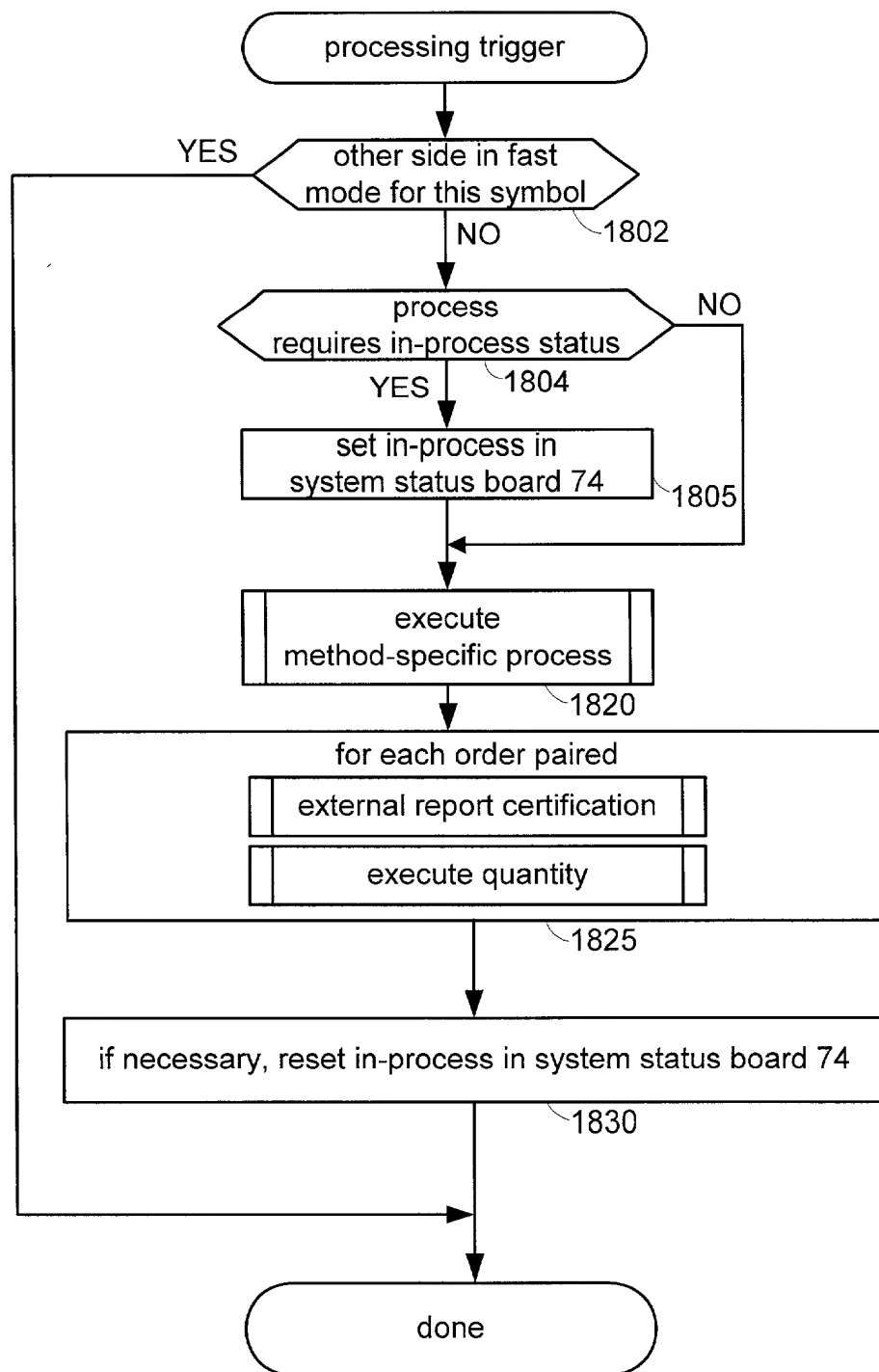


FIG. 85

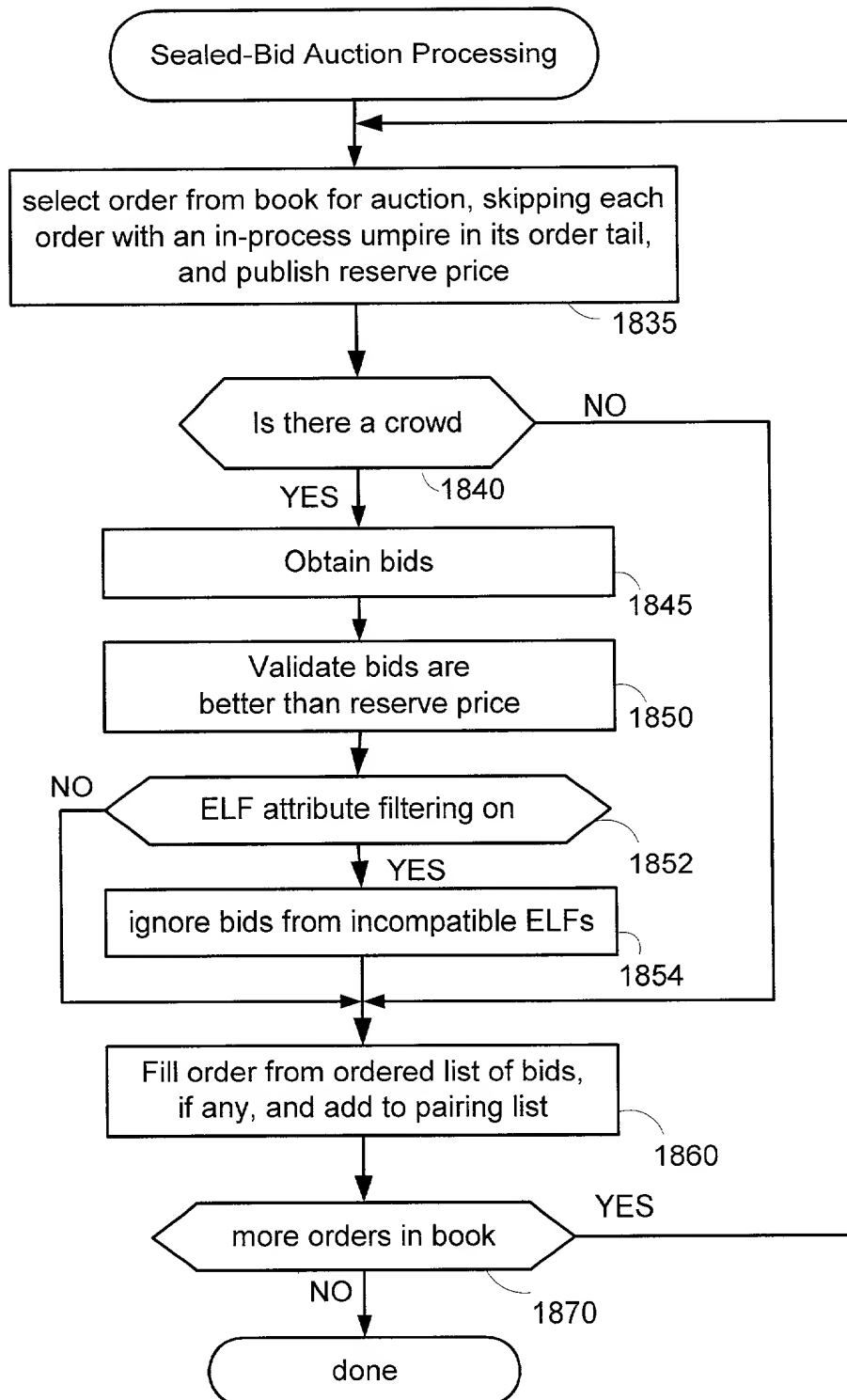


FIG. 86

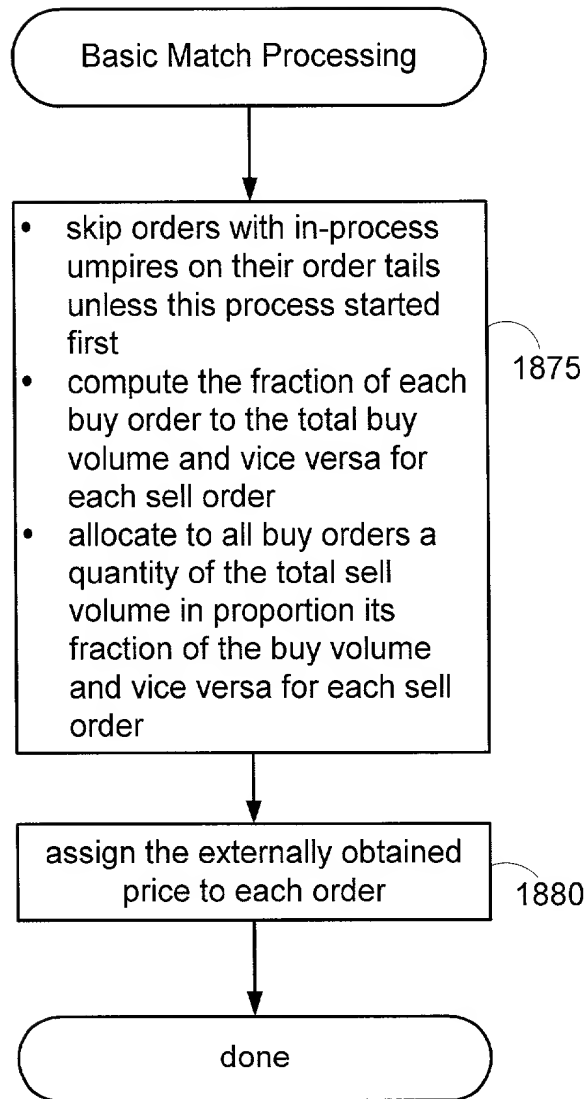


FIG. 87

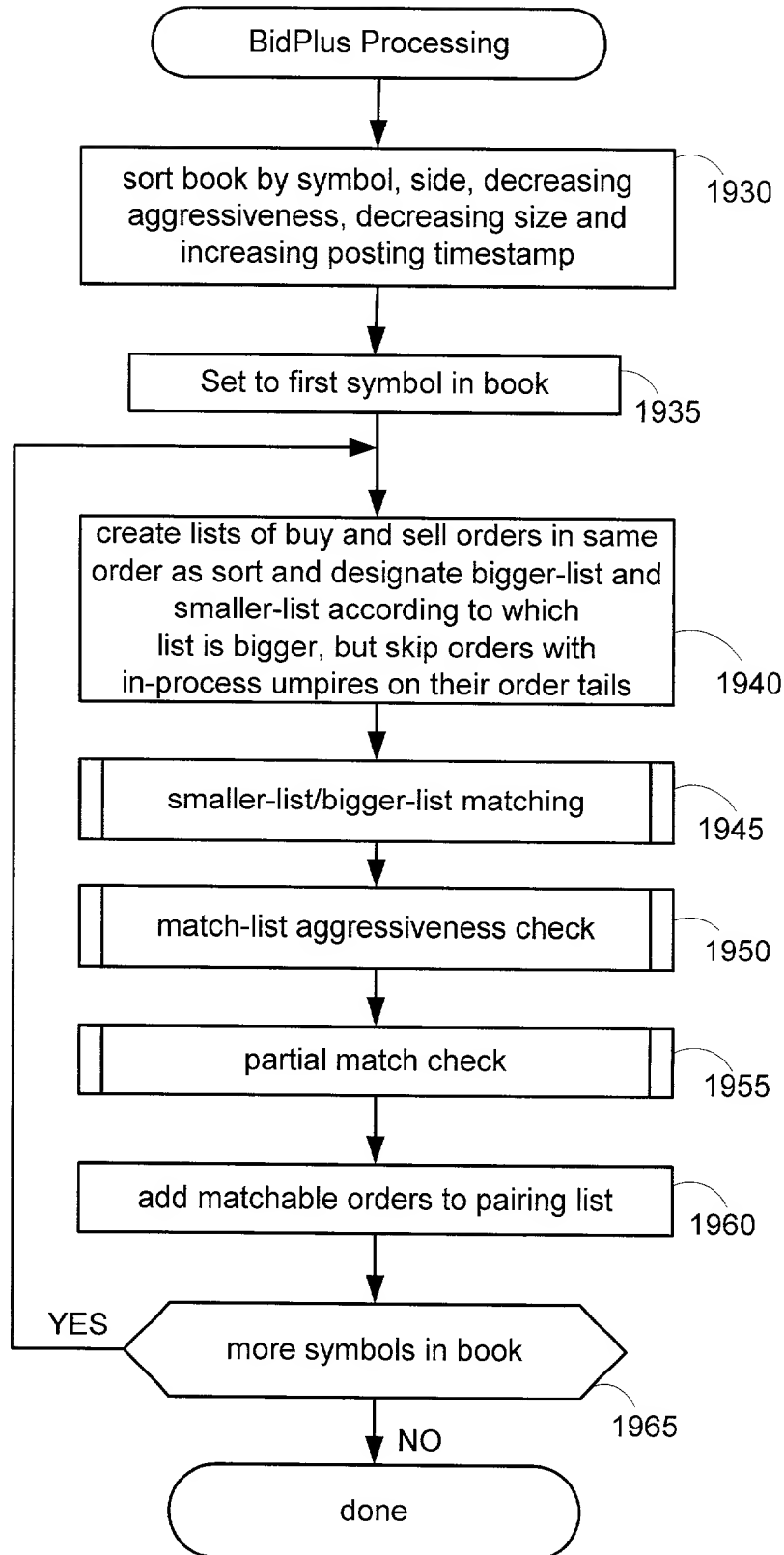


FIG. 88

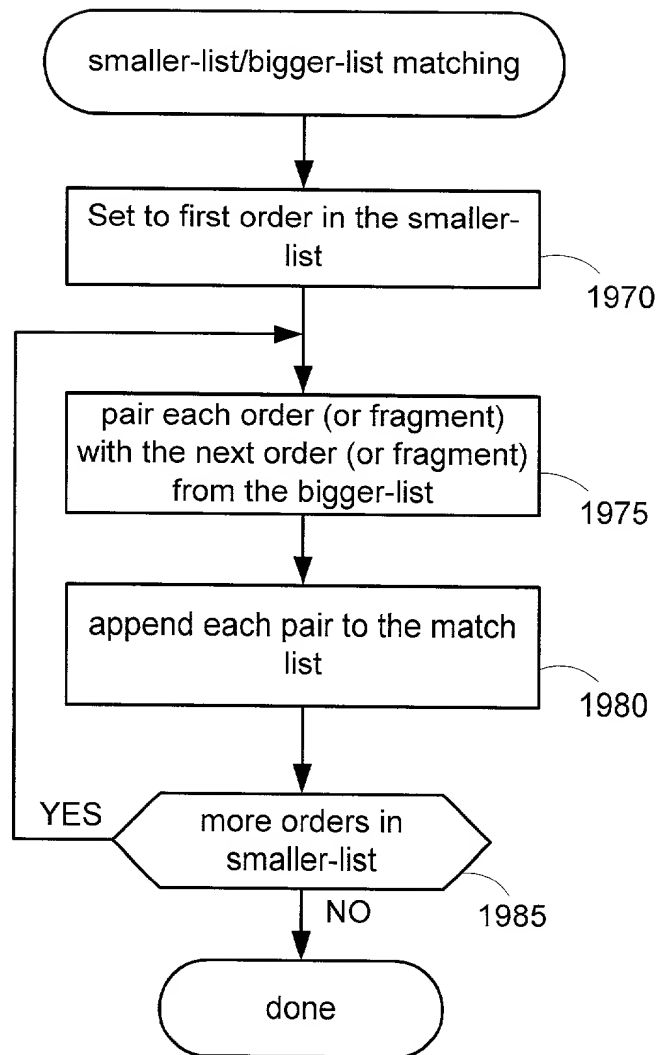


FIG. 89

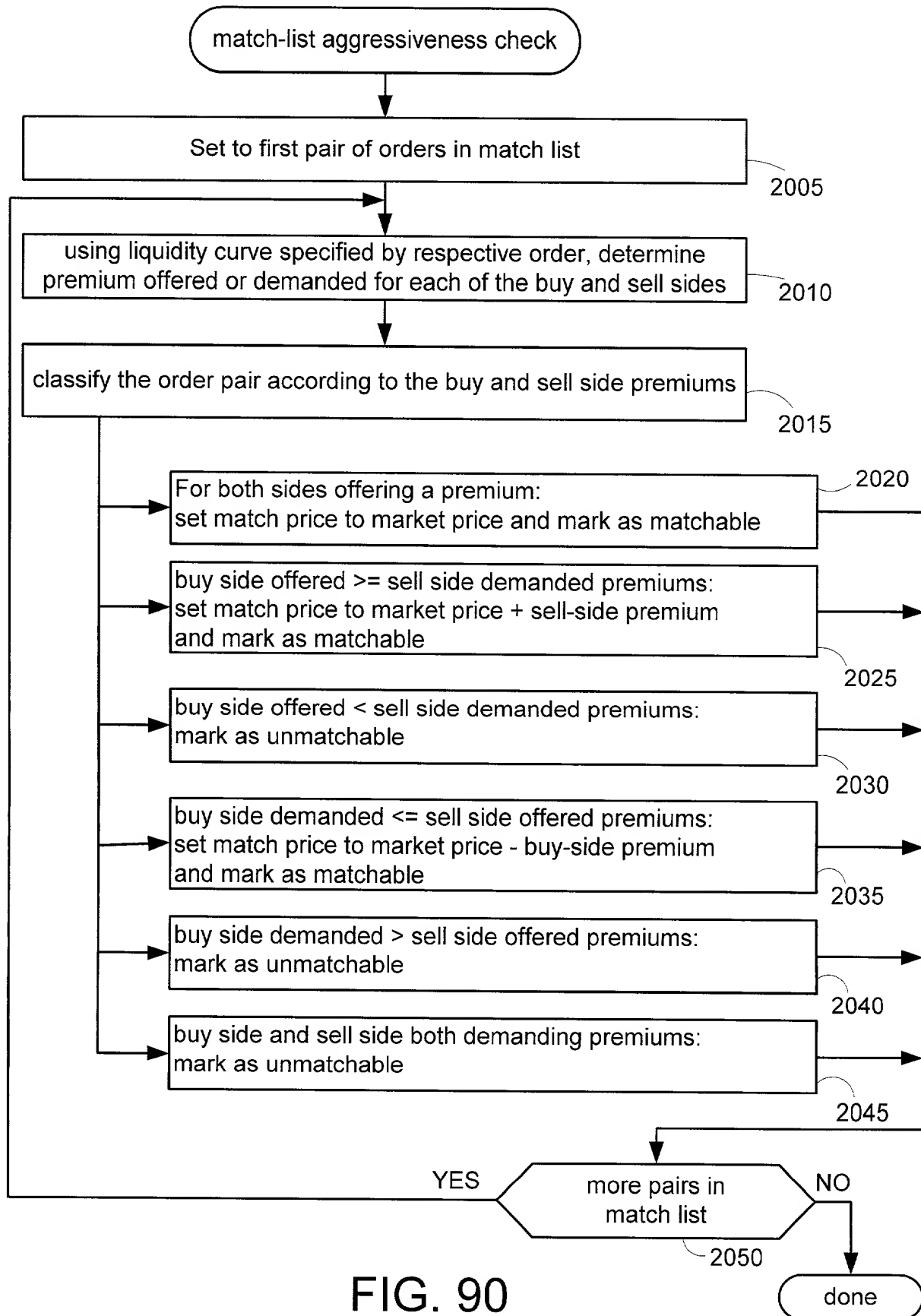


FIG. 90

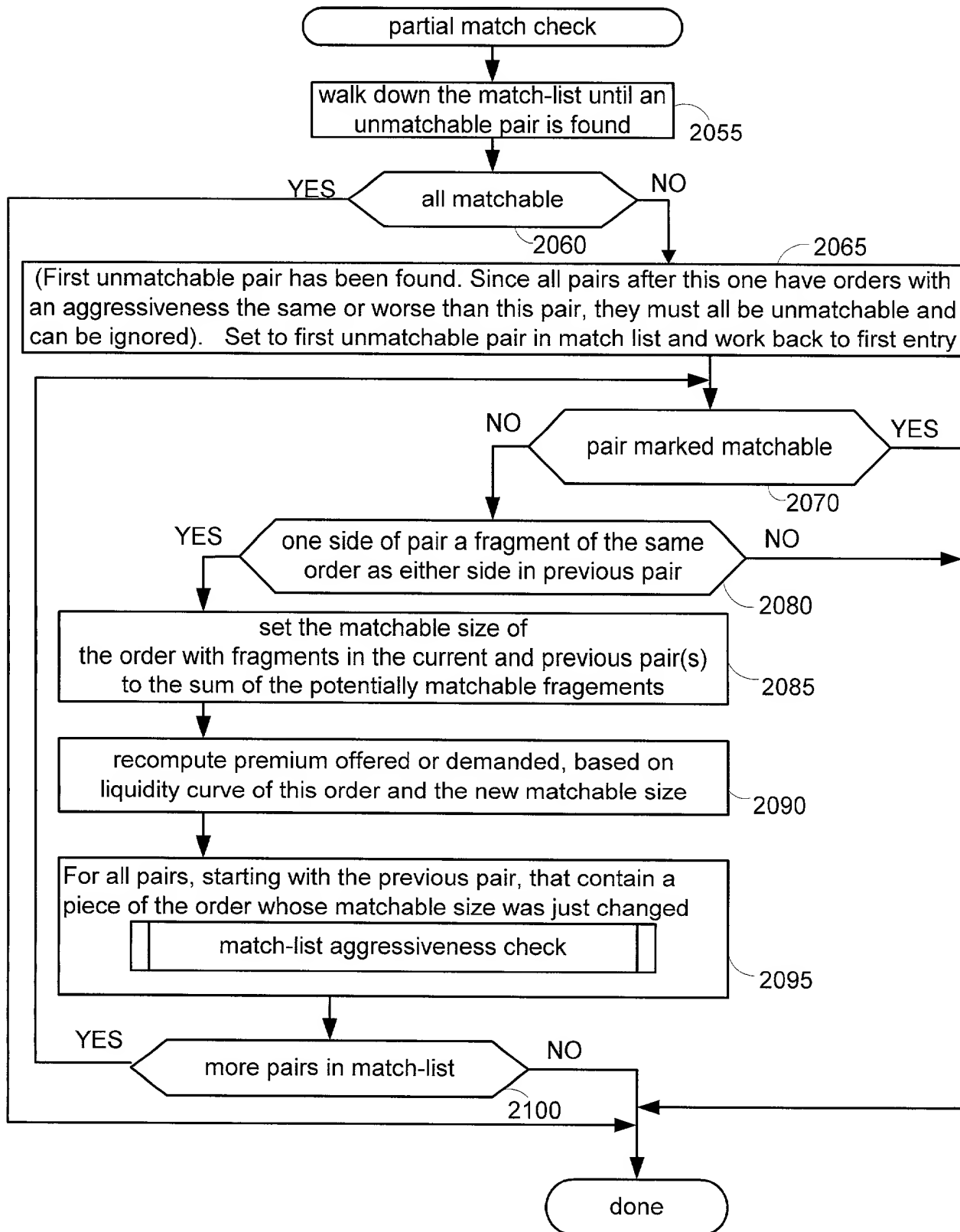


FIG. 91

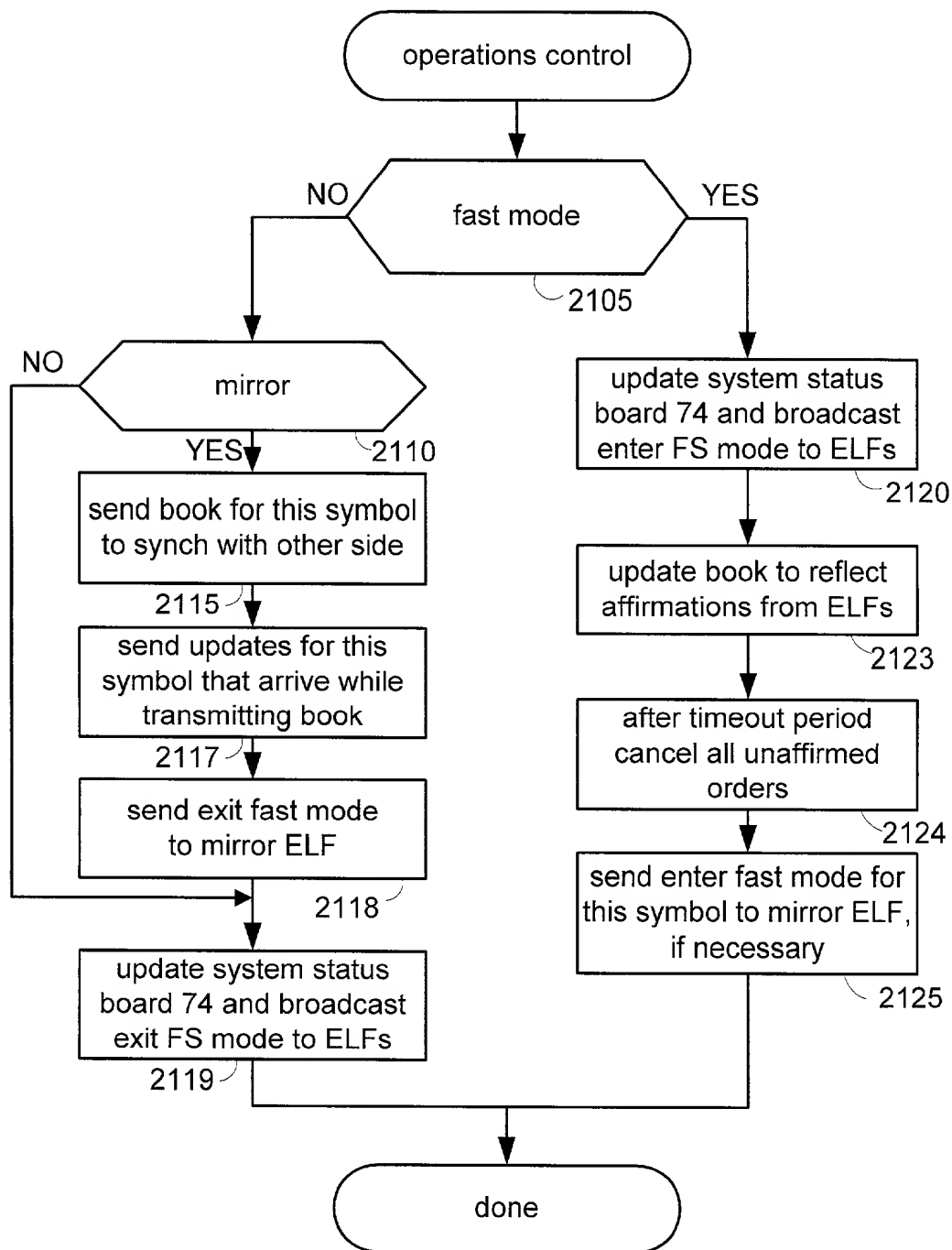
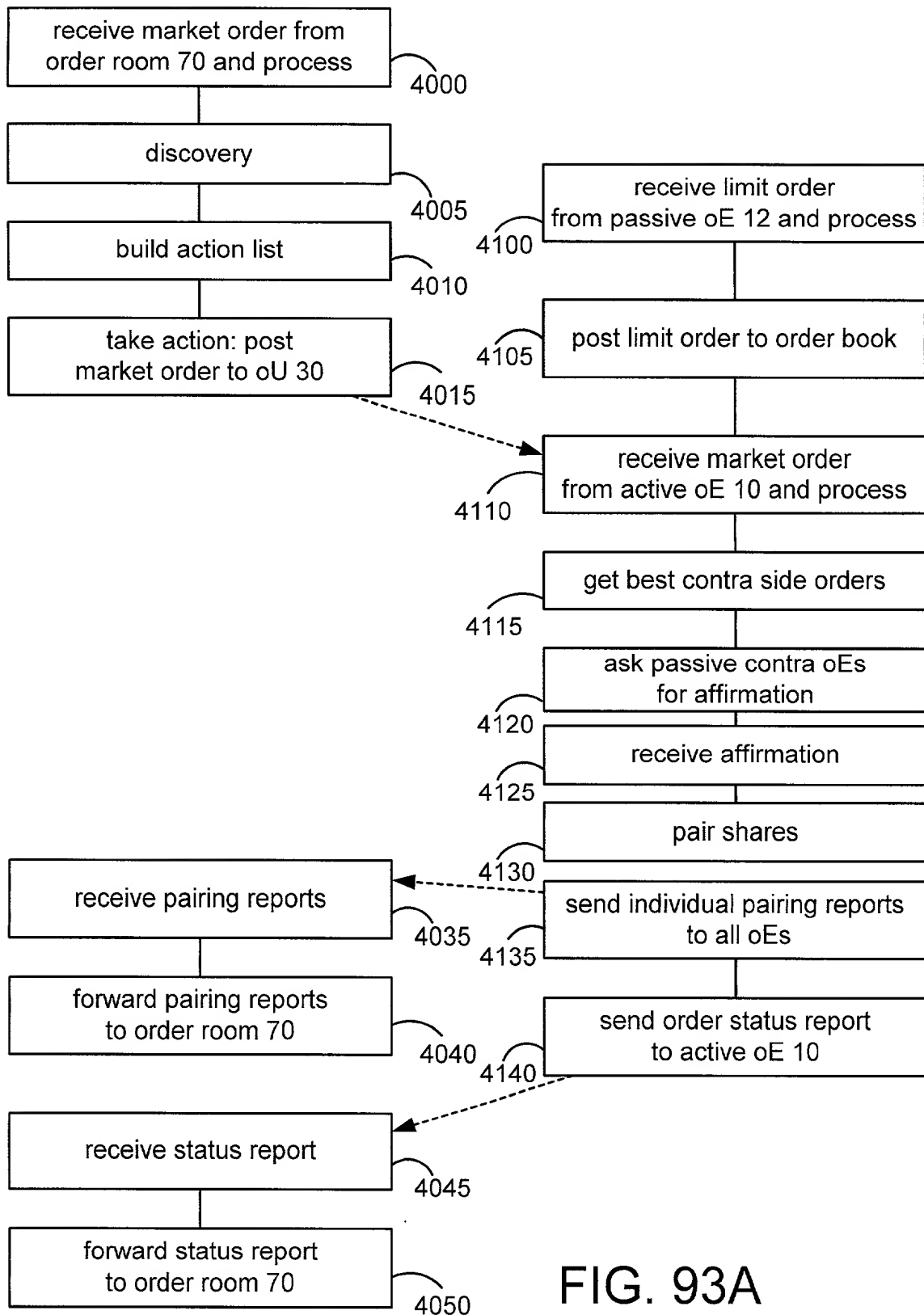
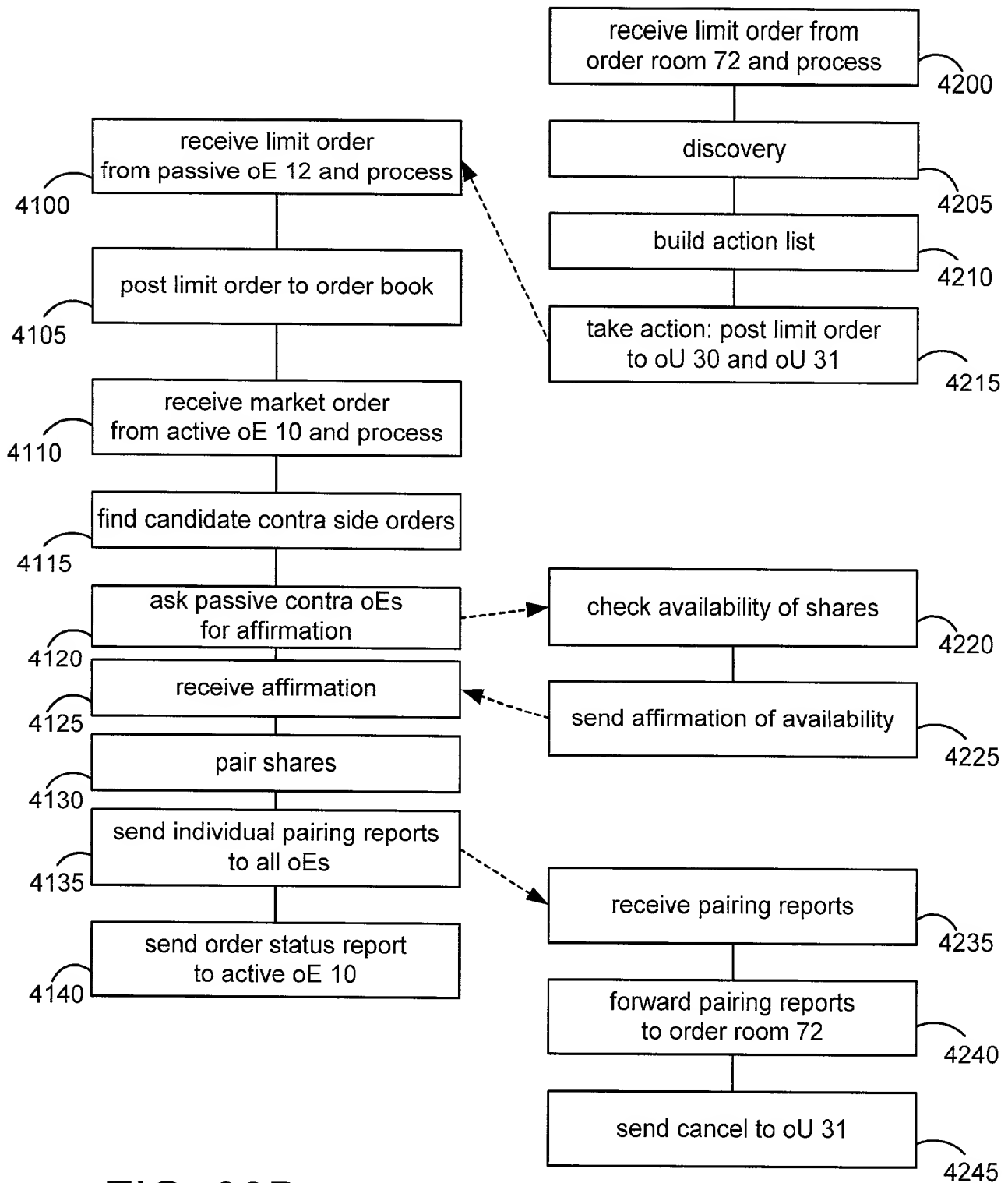
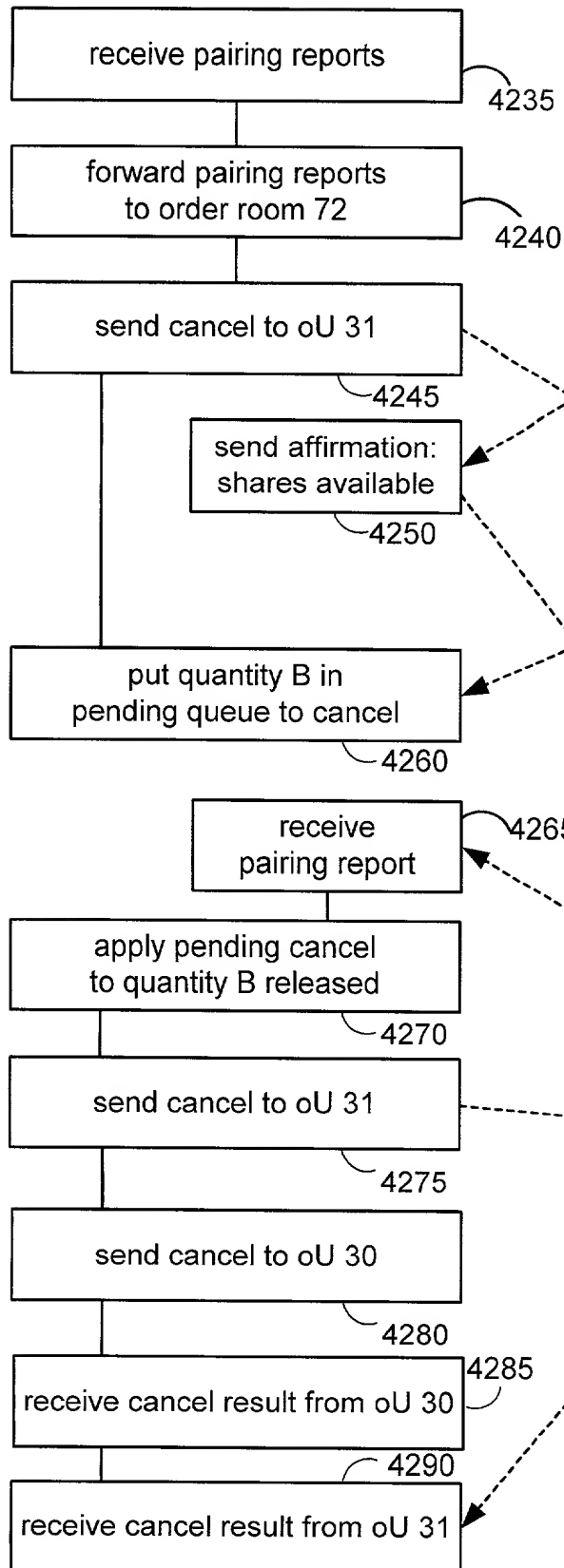
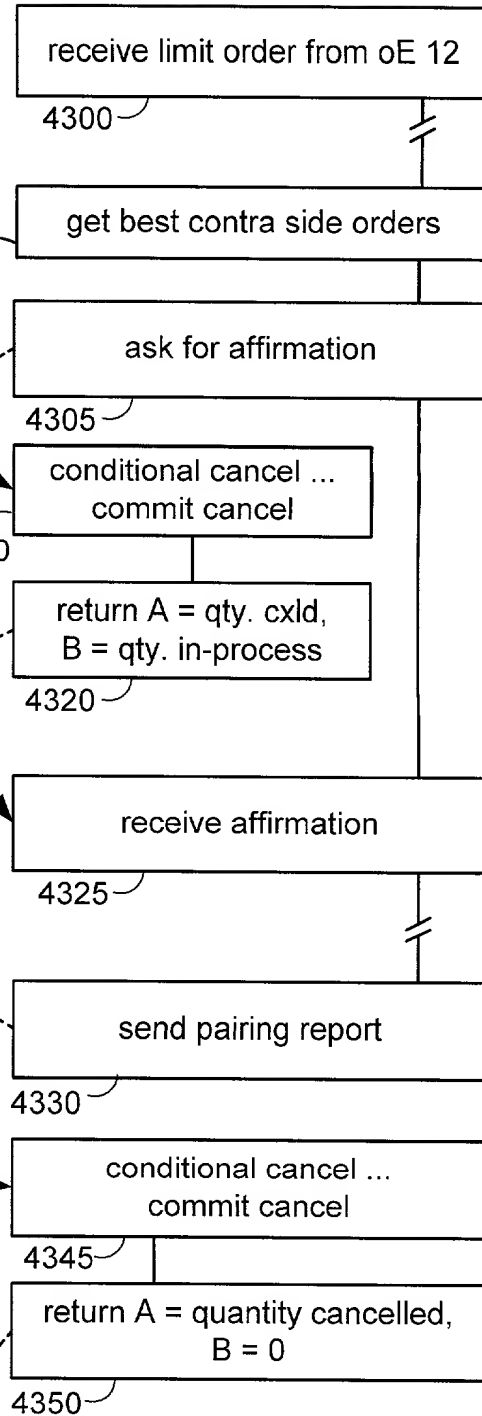


FIG. 92

order ELF 10**order umpire 30****FIG. 93A**

order umpire 30**order ELF 12****FIG. 93B**

order ELF 12**order umpire 31****FIG. 93C**

oU 31

mE 51

oU 32

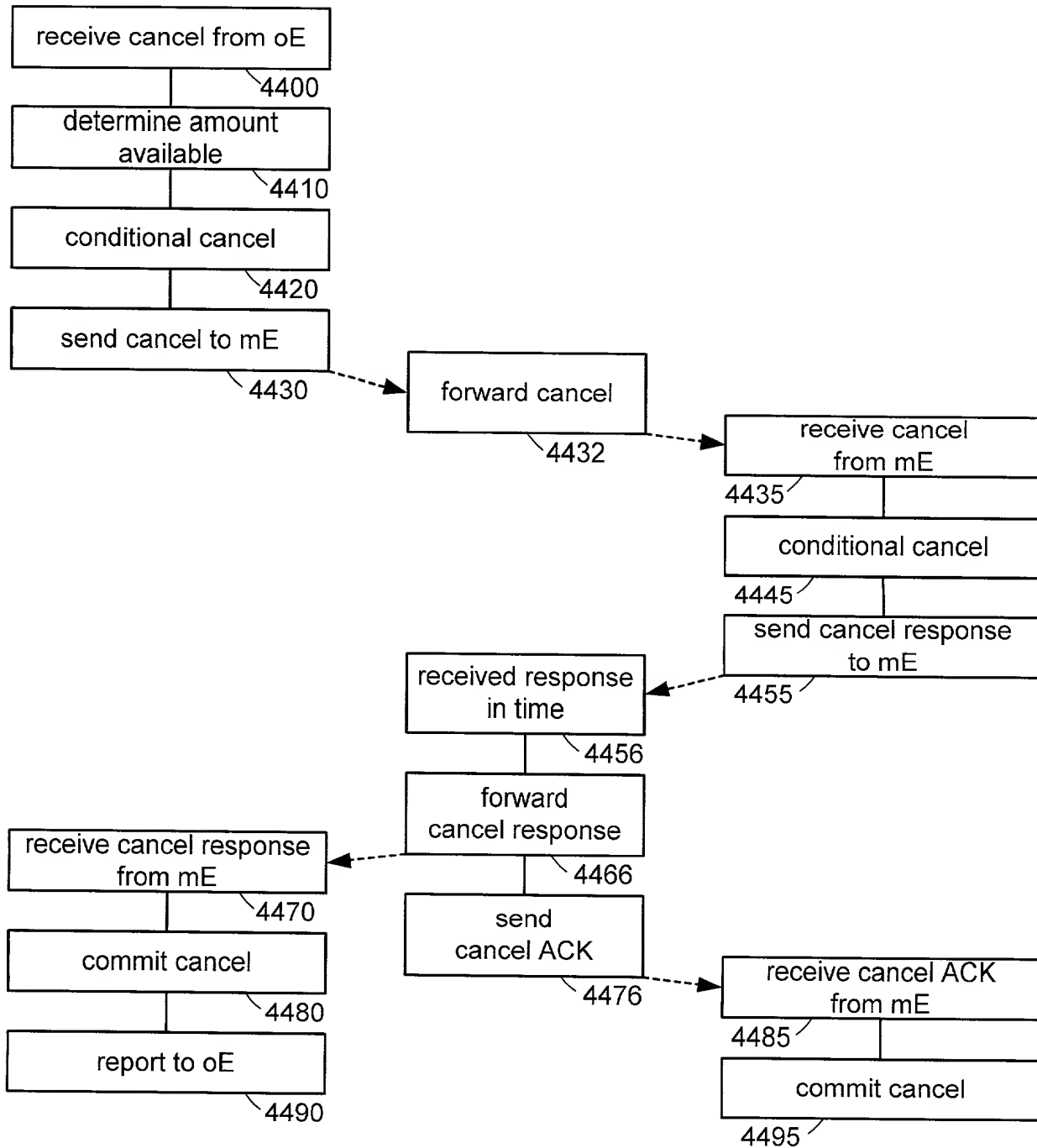
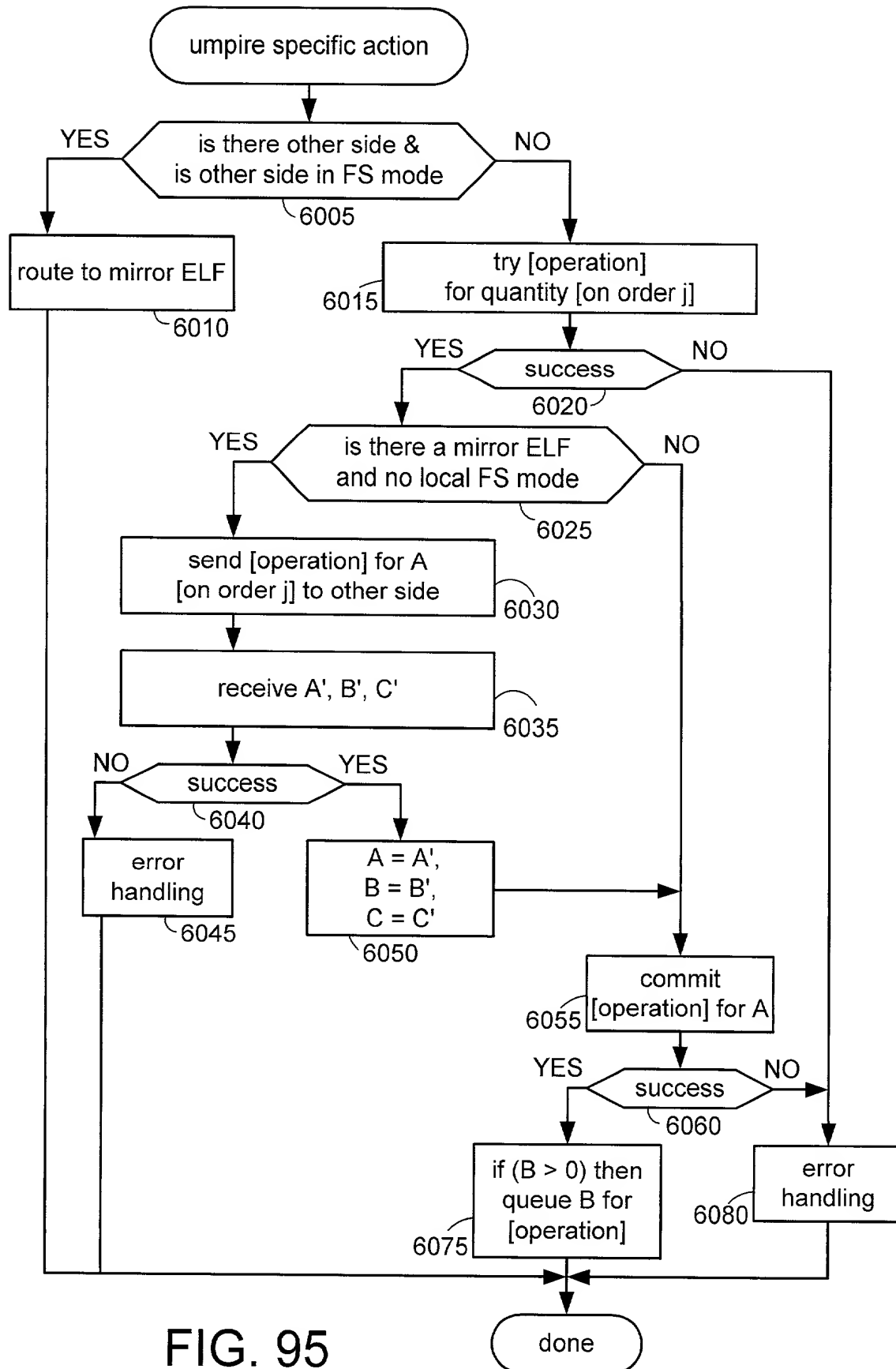


FIG. 94



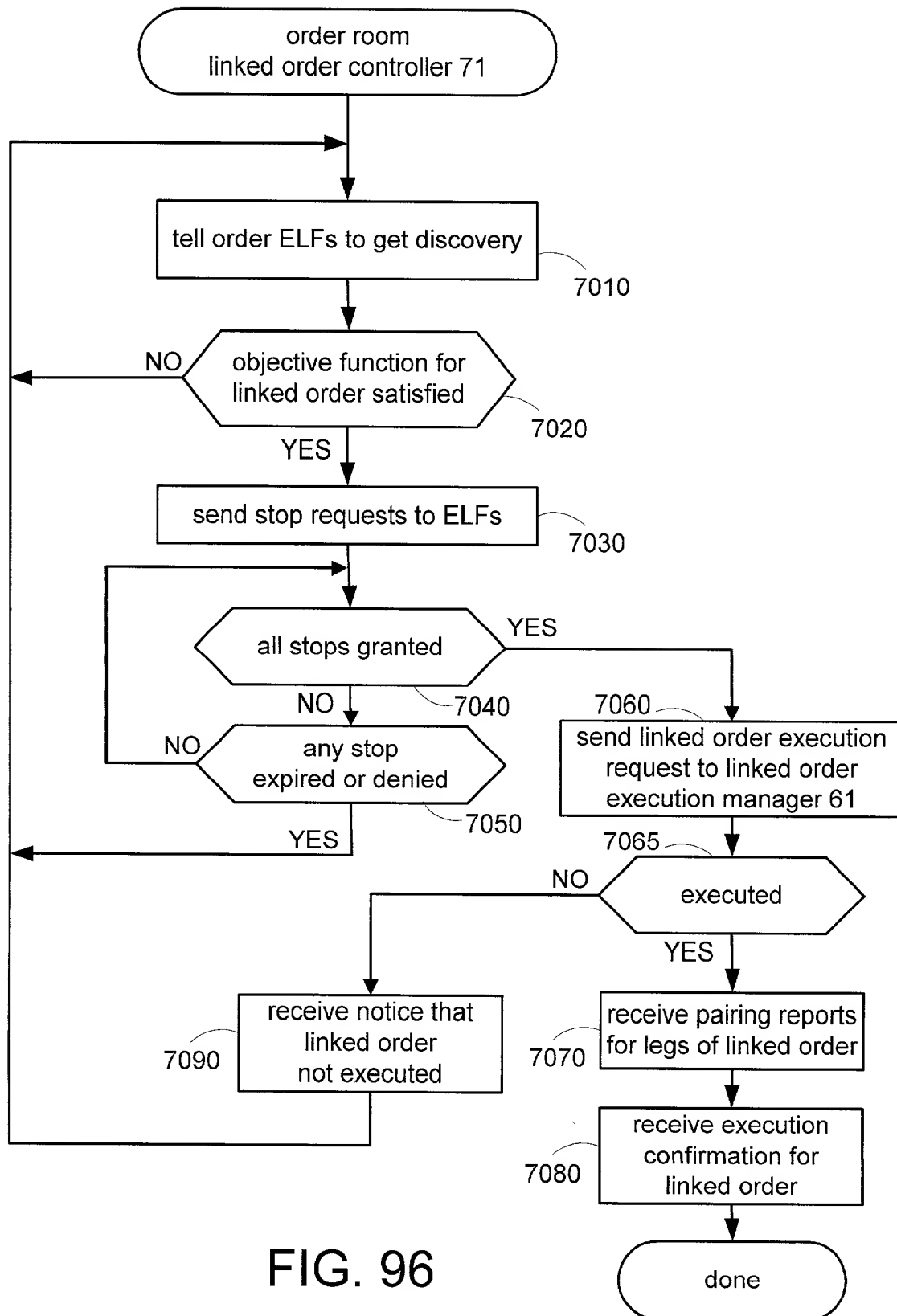


FIG. 96

FIG. 97 is a flowchart illustrating a process for executing a linked order execution request. The process involves three main components: LOC 71, ELFs, and umpires. LOC 71 includes steps 7100 through 7150. ELFs include steps 7105 through 7140. Umpires include steps 7130 through 7195. The process starts with LOC 71 getting market data (7100) and deciding if the objective function is satisfied (7110). If not, it gets stops (7115) and requests a stop (7120). If the stop is granted (7140), it tells LOEM 61 to execute (7150). ELFs then grant the stop (7125) and set a timer (7130). Umpires then receive the linked order execution request (7155), freeze all stops (7160), and exercise stops (7170). Finally, LOC 71 receives pairing reports (7190) and linked order execution confirmation (7199).

LOC 71

ELFs

umpires

stop mgrs.67

LOEM 61

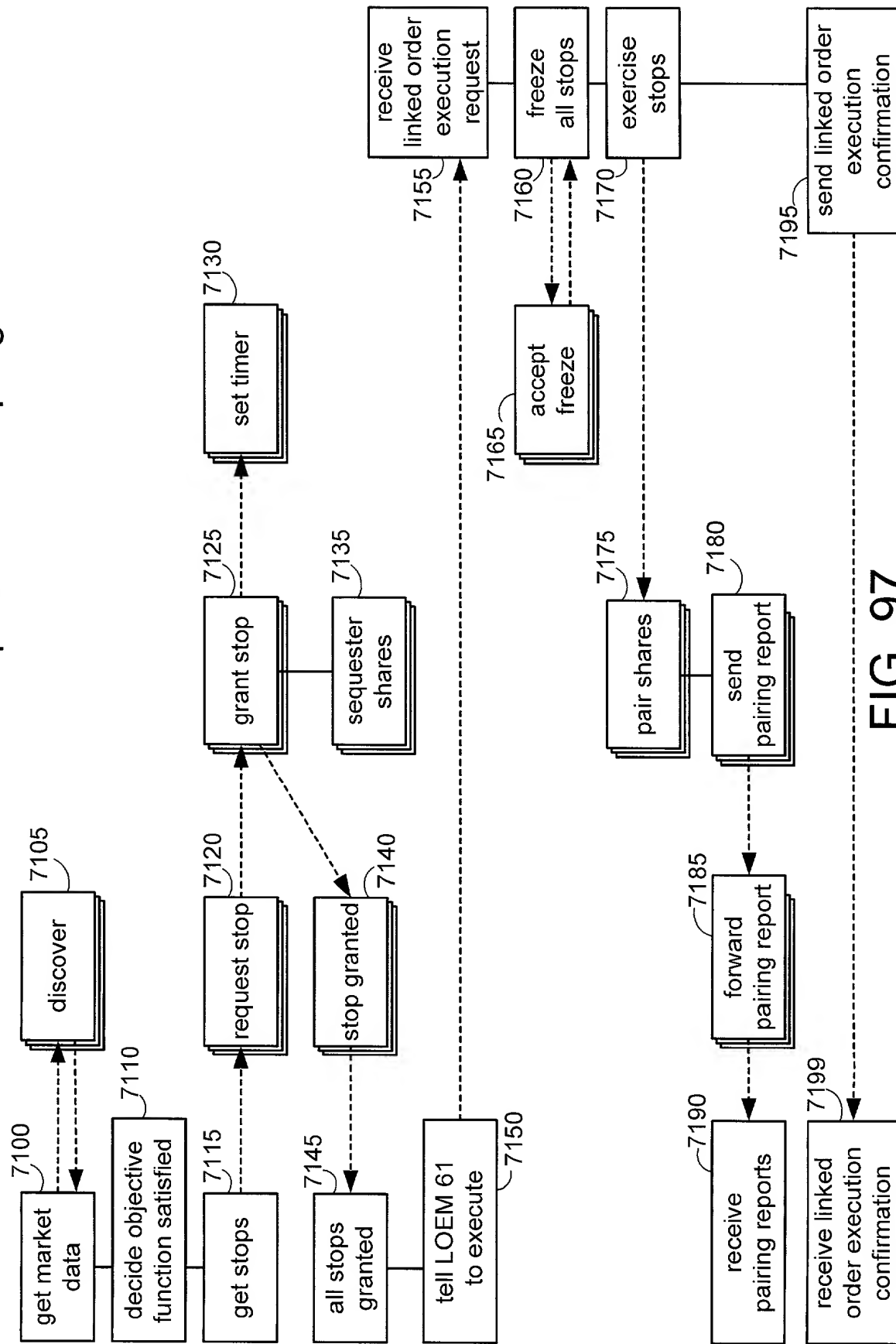
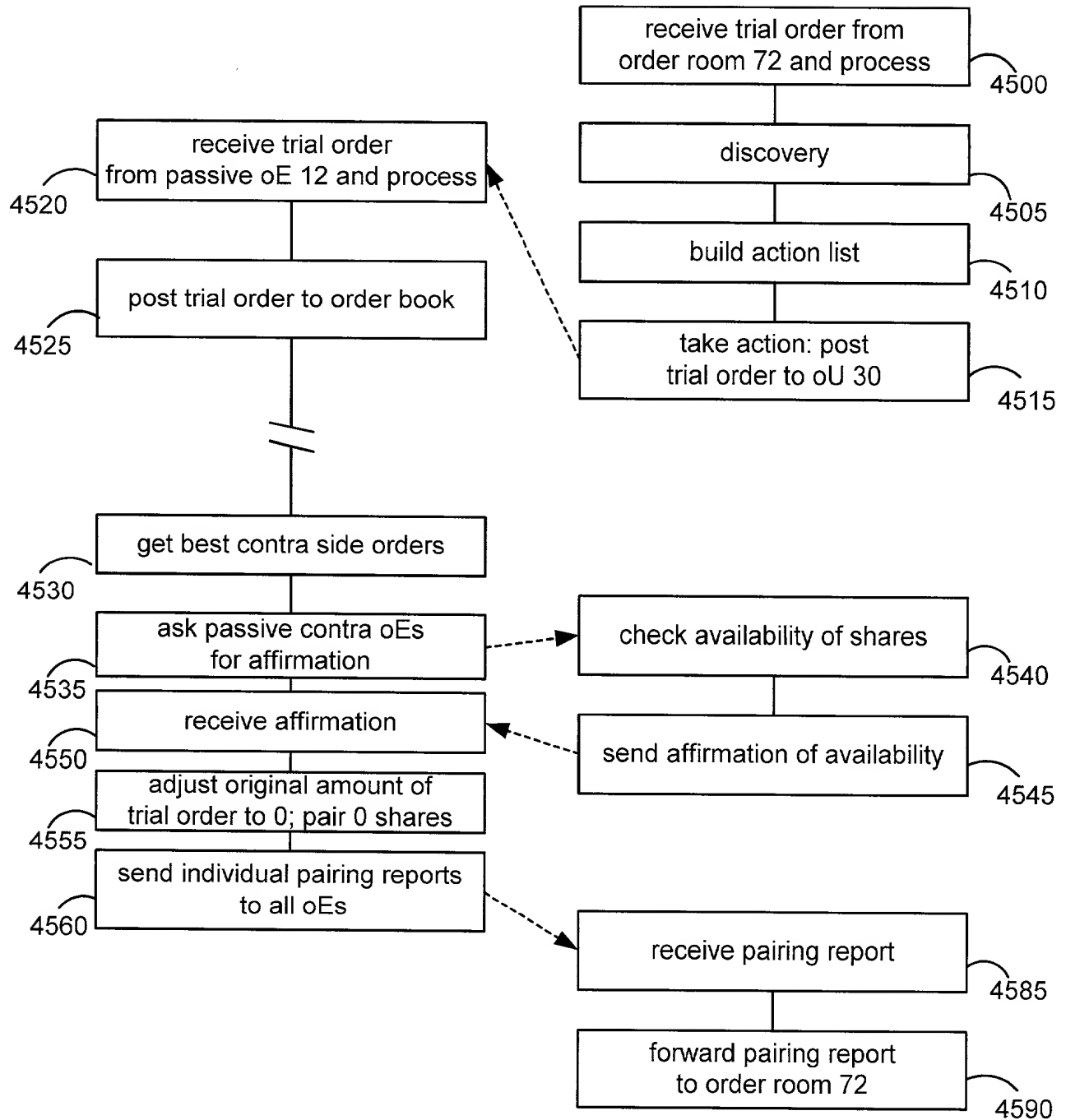


FIG. 97

order umpire 30**order ELF 12****FIG. 98**

oE 10

oU 30

oE 12

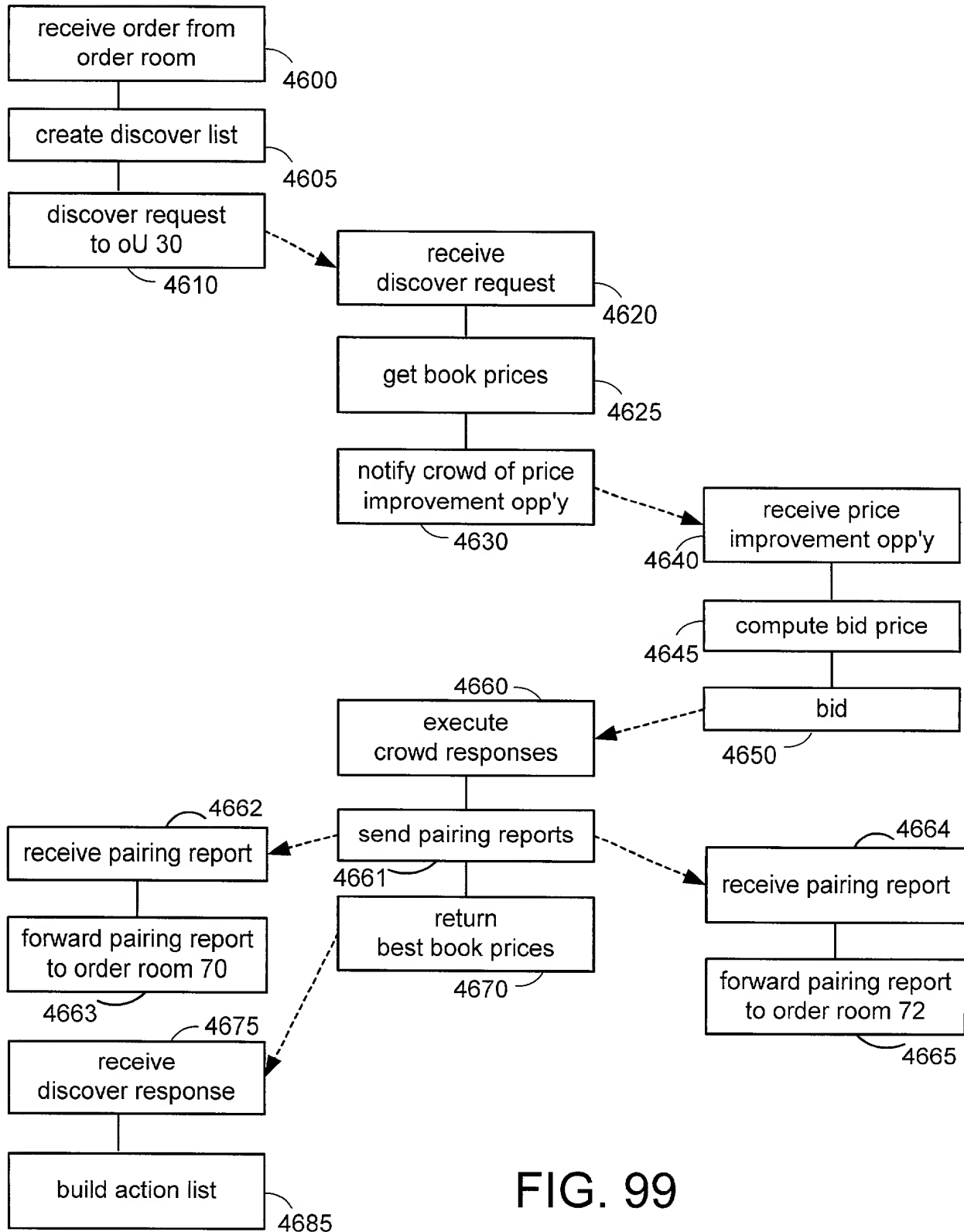
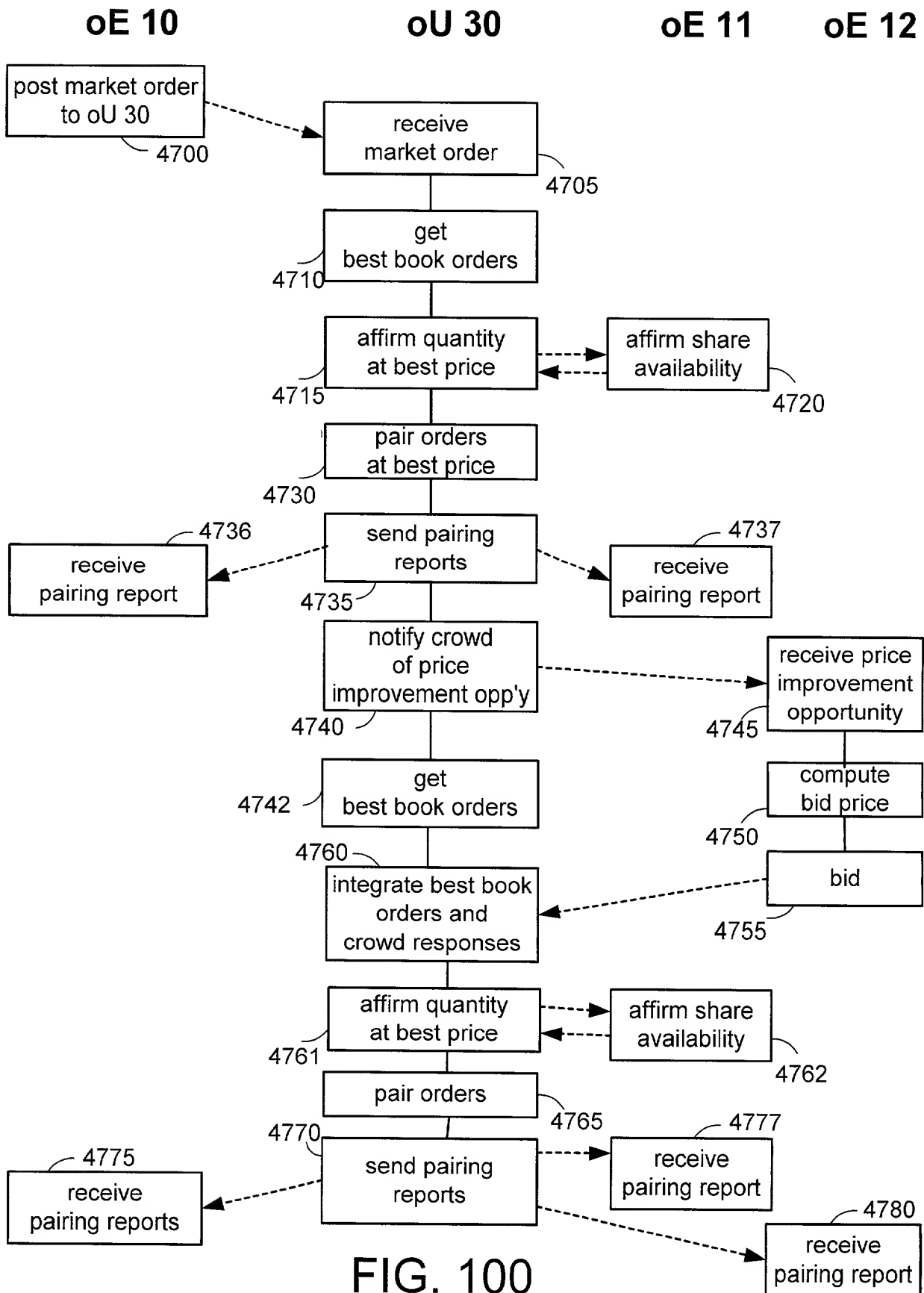


FIG. 99



oE 10

oU 30

oE 12

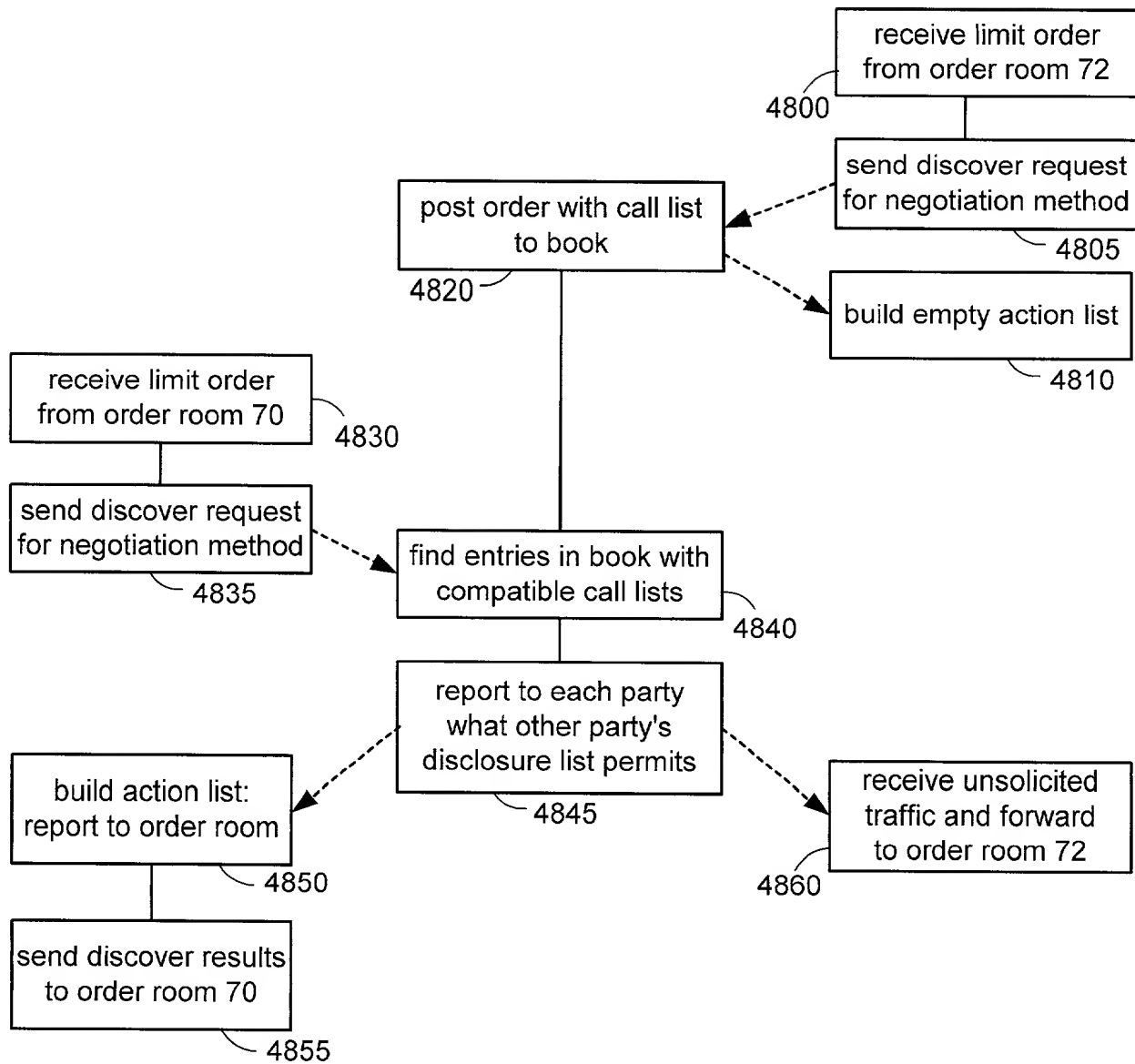


FIG. 101

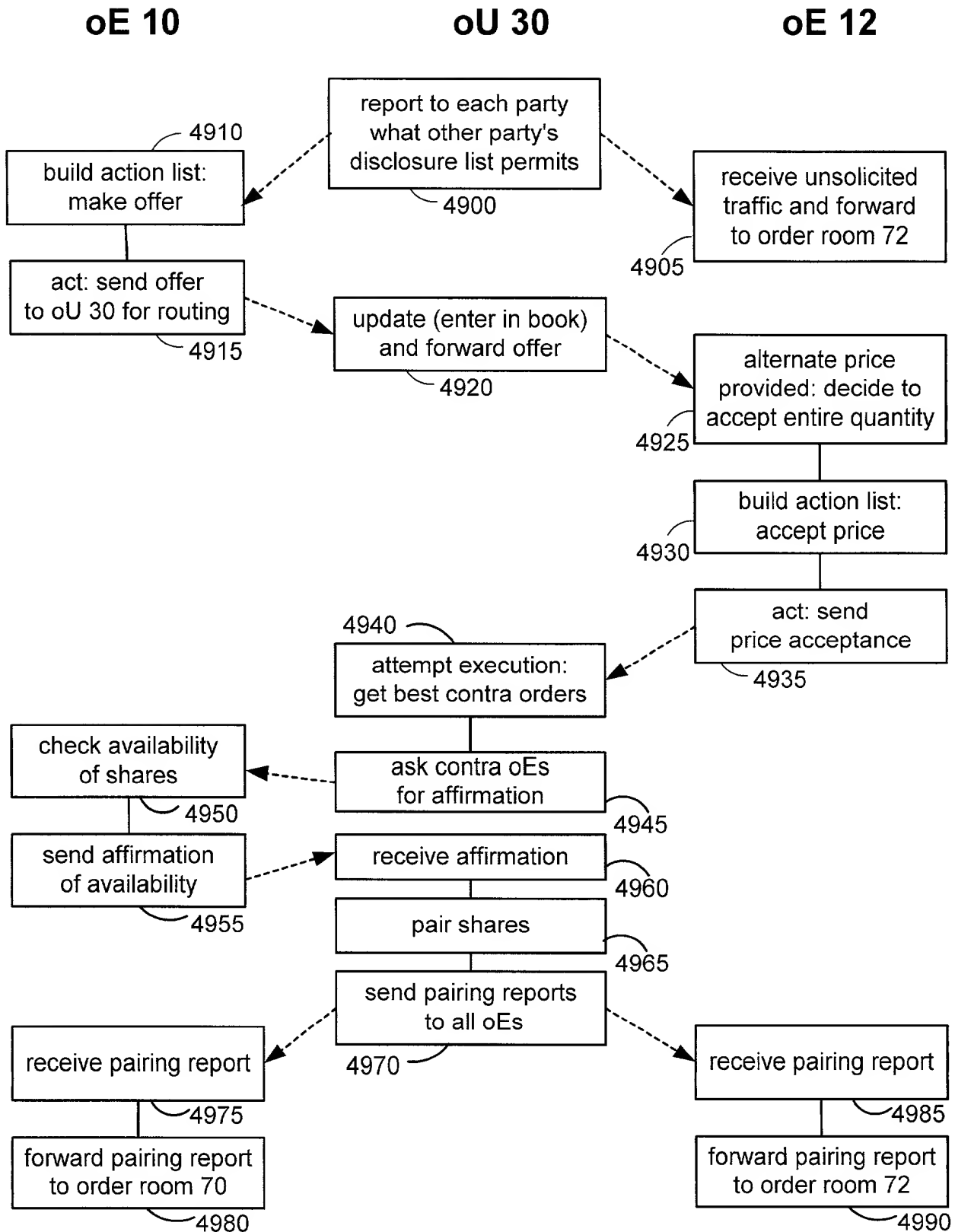


FIG. 102

oE 10

oU 30

stop order mgr 67

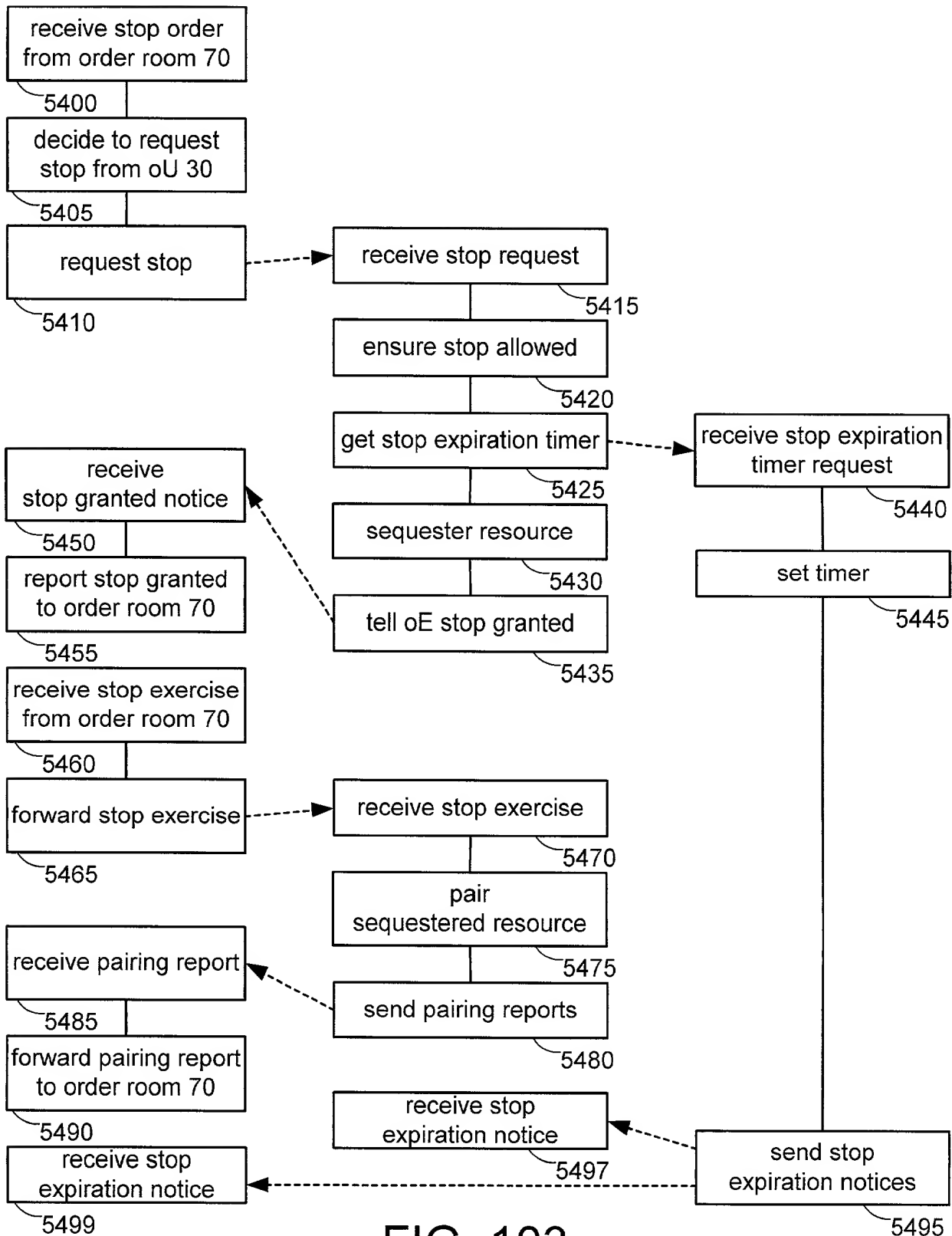


FIG. 103